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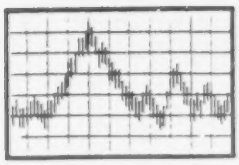

MONTHLY VOLUME REPORT

OCTOBER 1991

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VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor, 202–466–5460

	OCTOBER 1990	OCTOBER 1991	JAN–OCT 1990	JAN–OCT 1991
Wheat (5,000 bu)	201,589	300,628	2,508,579	2,612,416
Corn (5,000 bu)	787,862	884,044	9,706,705	9,312,946
Oats (5,000 bu)	27,807	20,308	370,442	305,189
Soybeans (5,000 bu)	1,131,927	876,110	8,787,087	7,823,567
Soybean Oil	344,068	340,553	4,014,184	3,351,420
Soybean Meal	476,265	410,790	4,007,255	3,807,125
Diammonium Phosphate		3,510		3,510
Silver (1,000 oz)	17,773	6,558	156,424	90,939
Silver (5,000 oz)	72	5	1,860	443
Gold (kilo)	2,966	940	32,390	14,965
Gold (100 oz)	1,633	2	6,763	824
T–Bonds	6,658,598	6,450,022	64,297,990	57,005,361
T–Notes (10 yr)	449,638	571,233	5,036,805	5,088,731
T–Notes (5 Year)	197,876	291,452	1,980,764	2,613,129
T–Notes (2 Year)	16,451	21,009	76,149	220,902
30 Day Interest Rate	7,301	10,759	59,710	91,177
Municipal Bond Index	48,979	41,639	599,445	423,885
Mortgage Backed 9.5%	1,545	0	9,241	1,163
Mortgage Backed 9.0%	0	40	5,188	2,743
Mortgage Backed 8.5%		135		1,466
Mortgage Backed 8.0%		104		133
3 Year Swap		275		1,203
5 Year Swap		904		4,361
Cash 2 Year T–Notes		0		158
MMI Maxi	103,666	42,293	801,613	631,333
CHICAGO BOARD OF TRADE	**10,476,016**	**10,273,313**	**102,458,594**	**93,409,089**
Live Hogs (40,000#)	160,314	118,445	1,924,733	1,382,930
Pork Bellies (fzn)	76,549	80,707	1,109,631	891,092
Broilers		82		5,648
Live Cattle (40,000#)	320,306	386,315	3,288,119	3,112,360
Feeder Cattle	37,303	39,659	343,136	461,481
Lumber	11,839	14,054	174,441	140,324
T–Bills (90–day)	178,534	110,820	1,452,890	1,729,659
Eurodollar (3–month)	2,898,383	3,504,772	29,034,225	30,746,549
One Month LIBOR	9,370	56,779	41,759	366,155
Dollar/Pound Diff		0		12
BP/DM Cross		489		3,155
DM/JY Cross		682		7,761
DM/SF Cross		50		1,386
British Pound	361,477	334,089	2,773,919	3,252,724
Canadian Dollar	132,457	67,905	1,215,329	914,701
Deutschemark	780,935	978,864	7,807,328	9,060,335
Japanese Yen	767,773	507,314	6,215,875	5,252,738
Swiss Franc	684,938	451,249	5,479,455	5,087,112
Australian Dollar	11,661	6,721	85,672	67,133
Nikkei 225	17,566	13,613	19,566	186,030
S&P 500 Index	1,179,900	968,932	10,127,936	10,185,739
CHICAGO MERCANTILE EXCH	**7,629,305**	**7,641,541**	**71,094,014**	**72,855,024**

	OCTOBER 1990	OCTOBER 1991	JAN–OCT 1990	JAN–OCT 1991
Rice, Rough	3,776	3,127	48,434	33,612
CHICAGO RICE & COTTON EXCH	**3,776**	**3,127**	**48,434**	**33,612**
Coffee "C"	113,569	148,640	1,479,181	1,500,667
Sugar #11	372,925	240,812	4,915,091	3,780,469
Sugar #14	14,677	8,977	116,553	114,818
White Sugar		0		20
Cocoa (10 M tons)	120,689	135,677	1,449,752	1,054,002
Euro–Diff Coffee		0		94
COFFEE SUGAR & COCOA EXCH	**621,860**	**534,106**	**7,960,577**	**6,450,070**
High Grade Copper	161,814	125,757	1,604,677	1,351,823
Silver (5,000 oz)	308,449	252,983	3,370,187	3,562,389
Gold (100 oz)	879,909	551,037	8,494,636	5,612,036
Aluminum	1	0	94	0
COMMODITY EXCHANGE	**1,350,173**	**929,777**	**13,469,594**	**10,526,248**
Wheat (5,000 bu)	92,129	157,139	978,699	1,177,127
Grain Sorghum	55	0	883	1,058
Value Line Index	1,893	4,327	28,683	46,017
Mini Value Line	1,832	2,488	11,615	20,899
KANSAS CITY BOARD OF TRADE	**95,909**	**163,954**	**1,019,880**	**1,245,101**
Wheat (1,000 bu)	11,489	18,172	127,180	122,284
Corn (1,000 bu)	30,573	50,083	393,380	351,783
Oats (1,000 bu)	574	258	12,350	4,219
Soybeans (1,000 bu)	195,131	131,491	1,354,974	1,195,422
Soybean Meal New	448	256	4,448	3,120
Live Cattle (20,000#)	1,584	1,890	17,019	13,228
Live Hogs (15,000#)	2,034	1,427	26,366	16,859
New York Silver	776	1,253	9,200	10,254
New York Gold	1,465	265	12,606	5,856
Platinum	185	29	887	426
T–Bonds ($50,000)	134,835	127,037	1,232,308	1,155,174
T–Bills ($500,000)	356	94	3,450	1,185
T–Notes	3	0	4	0
British Pound	1,820	2,093	21,931	26,543
Swiss Franc	7,464	5,542	64,569	63,399
Deutschemark	6,503	7,860	67,700	80,717
Japanese Yen	4,987	3,319	46,299	36,170
Canadian Dollar	747	158	8,295	3,331
MIDAMERICA COMMODITY EX	**400,974**	**351,227**	**3,402,966**	**3,089,970**

	OCTOBER 1990	OCTOBER 1991	JAN–OCT 1990	JAN–OCT 1991
Oats	0	4	16	10
Wheat (5,000 bu)	39,467	74,965	402,532	502,253
White Wheat (5,000 bu)	62	489	671	1,690
MINNEAPOLIS GRAIN EXCH	**39,529**	**75,458**	**403,219**	**503,953**
5 Year U.S. Treasury Note	21,890	6,921	203,999	67,169
2 Year U.S. Treasury Note	3,537	0	66,045	9,931
Cotton	142,670	125,558	1,284,758	1,380,832
Orange Juice, Fzn. Conc.	21,793	42,016	295,362	240,139
European Currency Unit	1,518	16	10,155	1,642
U.S. Dollar Index	57,914	62,059	491,585	619,483
NEW YORK COTTON EXCHANGE	**249,322**	**236,570**	**2,351,904**	**2,319,196**
NYSE Composite Index	165,589	111,499	1,346,865	1,245,692
Cmdty Rsrch Bureau Index	4,744	3,766	61,656	52,510
T–Bond (30 Year)	331	0	12,008	21
NEW YORK FUTURES EXCH	**170,664**	**115,265**	**1,420,529**	**1,298,223**
Palladium	7,150	5,668	82,872	67,078
Platinum	67,977	44,867	710,146	502,511
No. 2 Heating Oil, NY	612,310	689,143	5,425,069	5,063,321
Unleaded Reg. Gas., NY	386,472	477,111	4,643,807	4,442,152
Crude Oil	2,436,873	2,063,659	20,616,475	16,994,928
Propane	4,910	8,370	24,446	44,452
Natural Gas	25,312	45,807	94,627	320,182
NEW YORK MERCANTILE EXCH	**3,541,004**	**3,334,625**	**31,597,442**	**27,434,624**
TOTAL FUTURES	**24,578,532**	**23,658,963**	**235,227,153**	**219,165,110**
PERCENT CHANGE		**–3.74%**		**–6.83%**

TOTAL CONTRACTS	1989	1988	1987	1986
OCTOBER	22,984,709	20,546,084	23,787,984	15,320,463
JAN–OCT	228,993,372	205,007,957	195,375,517	156,779,586

	OCTOBER 1990	OCTOBER 1991	JAN–OCT 1990	JAN–OCT 1991
Ag Commodities	4,727,635	4,602,132	48,967,520	44,563,390
Interest Rate	10,627,627	11,193,995	104,111,980	99,530,267
Precious Metals	1,288,355	863,607	12,877,971	9,867,721
Equity Indices	1,470,446	1,143,152	12,336,278	12,315,710
Foreign Currency/Index	2,820,194	2,428,410	24,288,112	24,478,330
NonPrecious Metal	161,815	125,757	1,604,771	1,351,823
Energy Products	3,465,877	3,284,090	30,804,424	26,865,035
Other	16,583	17,820	236,097	192,834
TOTAL	**24,578,532**	**23,658,963**	**235,227,153**	**219,165,110**
%				
Ag Commodities	19.23%	19.45%	20.82%	20.33%
Interest Rate	43.24%	47.31%	44.26%	45.41%
Precious Metals	5.24%	3.65%	5.47%	4.50%
Equity Indices	5.98%	4.83%	5.24%	5.62%
Foreign Currency/Index	11.47%	10.26%	10.33%	11.17%
NonPrecious Metal	0.66%	0.53%	0.68%	0.62%
Energy Products	14.10%	13.88%	13.10%	12.26%
Other	0.07%	0.08%	0.10%	0.09%
TOTAL	**100.00%**	**100.00%**	**100.00%**	**100.00%**

Changes of over 50,000 contracts from October 1990 to October 1991

	Amount of Increase		Amount of Decrease
Eurodollar, CME	606,389	Crude Oil, NYMEX	373,214
Deutschemark, CME	197,929	Gold, COMEX	328,872
T–Notes (10 Yr), CBOT	121,595	Japanese Yen, CME	260,459
Wheat, CBOT	99,039	Soybeans, CBOT	255,817
Corn, CBOT	96,182	Swiss Franc, CME	233,689
T–Notes (5 Yr), CBOT	93,576	S&P 500 Index, CME	210,968
Unlead Reg Gas, NYMEX	90,639	T–Bonds, CBOT	208,576
#2 Heating Oil, NYMEX	76,833	Sugar #11, CSC	132,113
Live Cattle, CME	66,009	T–Bills, CME	67,714
Wheat, KCBT	65,010	Soybean Meal, CBOT	65,475
		Canadian Dollar, CME	64,552
		Soybeans, MIDAM	63,640
		MMI, CBOT	61,373
		Silver, COMEX	55,466
		NYSE Comp.Ind, NYFE	54,090

****

TOTAL FUTURES & OPTIONS – OCTOBER 1991

(*Exchanges Trading Options)

*CBOT	12,962,451	*MGE	76,335
*CME	9,601,446	*NYCE	370,496
*CSC	699,187	*NYFE	119,190
*COMEX	1,130,524	*NYMEX	4,114,961
*KCBOT	179,185	CRCE	3,127
*MIDAM	356,417		

TOTAL FUTURES & OPTIONS TRADED: 29,613,319

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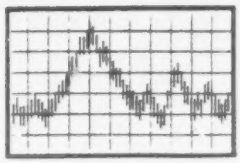

MONTHLY VOLUME REPORT

NOVEMBER 1991

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VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor, 202-466-5460

	NOVEMBER 1990	NOVEMBER 1991	JAN-NOV 1990	JAN-NOV 1991
Wheat (5,000 bu)	231,845	271,927	2,740,424	2,884,343
Corn (5,000 bu)	1,136,403	907,729	10,843,108	10,220,675
Oats (5,000 bu)	47,376	34,558	417,818	339,747
Soybeans (5,000 bu)	859,734	571,148	9,646,821	8,394,715
Soybean Oil	370,224	297,865	4,384,408	3,649,285
Soybean Meal	448,686	351,607	4,455,941	4,158,732
Diammonium Phosphate		4,701		8,211
Silver (1,000 oz)	18,408	18,405	174,832	109,344
Silver (5,000 oz)	386	163	2,246	606
Gold (kilo)	2,345	1,734	34,735	16,699
Gold (100 oz)	959	1	7,722	825
T-Bonds	6,569,864	6,238,836	70,867,854	63,244,197
T-Notes (10 yr)	574,810	661,270	5,611,615	5,750,001
T-Notes (5 Year)	305,726	419,946	2,286,490	3,033,075
T-Notes (2 Year)	21,537	27,520	97,686	248,422
30 Day Interest Rate	11,564	10,687	71,274	101,864
Municipal Bond Index	44,606	52,053	644,051	475,938
Mortgage Backed 9.5%	1,327	0	10,568	1,163
Mortgage Backed 9.0%	7	1	5,195	2,744
Mortgage Backed 8.5%		70		1,536
Mortgage Backed 8.0%		20		153
3 Year Swap		8		1,211
5 Year Swap		568		4,929
Cash 2 Year T-Notes		0		158
MMI Maxi	79,580	35,704	881,193	667,037
CHICAGO BOARD OF TRADE	**10,725,387**	**9,906,521**	**113,183,981**	**103,315,610**
Live Hogs (40,000#)	186,110	104,470	2,110,843	1,487,400
Pork Bellies (fzn)	112,752	63,331	1,222,383	954,423
Broilers		142		5,790
Live Cattle (40,000#)	268,378	327,684	3,556,497	3,440,044
Feeder Cattle	24,806	34,552	367,942	496,038
Lumber	15,794	10,295	190,235	150,619
T-Bills (90-day)	223,665	140,778	1,676,555	1,870,437
Eurodollar (3-month)	2,981,605	3,300,821	32,015,830	34,047,370
One Month LIBOR	23,134	40,467	64,893	406,622
Dollar/Pound Diff		0		12
BP/DM Cross		313		3,468
DM/JY Cross		172		7,933
DM/SF Cross		9		1,395
British Pound	312,467	264,643	3,086,386	3,517,367
Canadian Dollar	101,378	118,445	1,316,707	1,033,146
Deutschemark	677,178	1,065,263	8,484,506	10,125,598
Japanese Yen	714,374	404,727	6,930,249	5,657,465
Swiss Franc	582,148	411,447	6,061,603	5,498,559
Australian Dollar	10,102	3,137	95,774	70,270
Nikkei 225	14,174	30,130	33,740	216,160
S&P 500 Index	1,033,934	1,017,588	11,161,870	11,203,327
CHICAGO MERCANTILE EXCH	**7,281,999**	**7,338,414**	**78,376,013**	**80,193,443**

	NOVEMBER 1990	NOVEMBER 1991	JAN–NOV 1990	JAN–NOV 1991
Rice, Rough	2,956	3,199	51,390	36,811
CHICAGO RICE & COTTON EXCH	**2,956**	**3,199**	**51,390**	**36,811**
Coffee "C"	175,067	159,099	1,654,248	1,659,766
Sugar #11	303,065	253,201	5,218,156	4,033,670
Sugar #14	8,258	6,632	124,811	121,450
White Sugar		0		20
Cocoa (10 M tons)	116,175	106,888	1,565,927	1,160,890
Euro–Diff Coffee		0		94
COFFEE SUGAR & COCOA EXCH	**602,565**	**525,820**	**8,563,142**	**6,975,890**
High Grade Copper	133,718	153,110	1,738,395	1,504,933
Silver (5,000 oz)	323,664	349,698	3,693,851	3,912,087
Gold (100 oz)	705,312	677,275	9,199,948	6,289,311
Aluminum	2	0	96	0
COMMODITY EXCHANGE	**1,162,696**	**1,180,083**	**14,632,290**	**11,706,331**
Wheat (5,000 bu)	100,508	119,105	1,079,207	1,296,232
Grain Sorghum	225	6	1,108	1,064
Value Line Index	2,705	4,447	31,388	50,464
Mini Value Line	1,335	2,817	12,950	23,716
KANSAS CITY BOARD OF TRADE	**104,773**	**126,375**	**1,124,653**	**1,371,476**
Wheat (1,000 bu)	13,288	16,856	140,468	139,140
Corn (1,000 bu)	38,781	50,011	432,161	401,794
Oats (1,000 bu)	823	262	13,173	4,481
Soybeans (1,000 bu)	114,820	85,986	1,469,794	1,281,408
Soybean Meal New	519	269	4,967	3,389
Live Cattle (20,000#)	1,150	2,002	18,169	15,230
Live Hogs (15,000#)	1,816	1,209	28,182	18,068
New York Silver	1,560	1,790	10,760	12,044
New York Gold	1,546	426	14,152	6,282
Platinum	21	21	908	447
T–Bonds ($50,000)	134,311	132,667	1,366,619	1,287,841
T–Bills ($500,000)	278	38	3,728	1,223
T–Notes	5		9	
British Pound	1,747	1,873	23,678	28,416
Swiss Franc	5,864	6,334	70,433	69,733
Deutschemark	6,074	6,493	73,774	87,210
Japanese Yen	4,393	3,073	50,692	39,243
Canadian Dollar	557	299	8,852	3,630
MIDAMERICA COMMODITY EX	**327,553**	**309,609**	**3,730,519**	**3,399,579**

	NOVEMBER 1990	NOVEMBER 1991	JAN–NOV 1990	JAN–NOV 1991
Oats	0	6	16	16
Wheat (5,000 bu)	48,986	64,328	451,518	566,581
White Wheat (5,000 bu)	132	352	803	2,042
MINNEAPOLIS GRAIN EXCH	**49,118**	**64,686**	**452,337**	**568,639**
5 Year U.S. Treasury Note	12,394	2,720	216,393	69,889
2 Year U.S. Treasury Note	2,178	0	68,223	9,931
Cotton	150,958	150,545	1,435,716	1,531,377
Orange Juice, Fzn. Conc.	16,473	23,228	311,835	263,367
European Currency Unit	859	15	11,014	1,657
U.S. Dollar Index	35,430	57,792	527,015	677,275
NEW YORK COTTON EXCHANGE	**218,292**	**234,300**	**2,570,196**	**2,553,496**
NYSE Composite Index	131,777	120,793	1,478,642	1,366,485
Cmdty Rsrch Bureau Index	4,409	4,132	66,065	56,642
T–Bond (30 Year)	78	0	12,086	21
NEW YORK FUTURES EXCH	**136,264**	**124,925**	**1,556,793**	**1,423,148**
Palladium	9,592	8,150	92,464	75,228
Platinum	50,095	41,870	760,241	544,381
No. 2 Heating Oil, NY	521,969	781,291	5,947,038	5,844,612
Unleaded Reg. Gas., NY	314,051	537,834	4,957,858	4,979,986
Crude Oil	1,768,661	2,051,123	22,385,136	19,046,051
Propane	6,169	4,802	30,615	49,254
Natural Gas	15,886	47,017	110,513	367,199
NEW YORK MERCANTILE EXCH	**2,686,423**	**3,472,087**	**34,283,865**	**30,906,711**
TOTAL FUTURES	**23,298,026**	**23,286,019**	**258,525,179**	**242,451,134**
PERCENT CHANGE		**–0.05%**		**–6.22%**

TOTAL CONTRACTS	1989	1988	1987	1986
NOVEMBER	21,823,599	22,368,334	16,831,482	13,498,814
JAN–NOV	250,816,971	227,376,291	212,206,999	170,280,318

	NOVEMBER 1990	NOVEMBER 1991	JAN–NOV 1990	JAN–NOV 1991
Ag Commodities	4,780,314	4,012,898	53,747,834	48,576,293
Interest Rate	10,907,089	11,028,470	115,019,069	110,558,737
Precious Metals	1,113,888	1,099,533	13,991,859	10,967,254
Equity Indices	1,263,505	1,211,479	13,599,783	13,527,189
Foreign Currency/Index	2,452,571	2,344,035	26,740,683	26,822,365
NonPrecious Metal	133,720	153,110	1,738,491	1,504,933
Energy Products	2,626,736	3,422,067	33,431,160	30,287,102
Other	20,203	14,427	256,300	207,261
TOTAL	**23,298,026**	**23,286,019**	**258,525,179**	**242,451,134**
%				
Ag Commodities	20.52%	17.23%	20.79%	20.04%
Interest Rate	46.82%	47.36%	44.49%	45.60%
Precious Metals	4.78%	4.72%	5.41%	4.52%
Equity Indices	5.42%	5.20%	5.26%	5.58%
Foreign Currency/Index	10.53%	10.07%	10.34%	11.06%
NonPrecious Metal	0.57%	0.66%	0.67%	0.62%
Energy Products	11.27%	14.70%	12.93%	12.49%
Other	0.09%	0.06%	0.10%	0.09%
TOTAL	**100.00%**	**100.00%**	**100.00%**	**100.00%**

Changes of over 50,000 contracts from November 1990 to November 1991

	Amount of Increase		Amount of Decrease
Deutschemark, CME	388,085	T–Bonds, CBOT	331,028
Eurodollar, CME	319,216	Japanese Yen, CME	309,647
Crude Oil, NYMEX	282,462	Soybeans, CBOT	288,586
#2 Heating Oil, NYMEX	259,322	Corn, CBOT	228,674
Unleaded Reg. Gas, NYMI	223,783	Swiss Franc, CME	170,701
5 Year T–Note, CBOT	114,220	Soybean Meal, CBOT	97,079
10 Year T–Note, CBOT	86,460	T–Bills, CME	82,887
Live Cattle, CME	59,306	Live Hogs, CME	81,640
		Soybean Oil, CBOT	72,359

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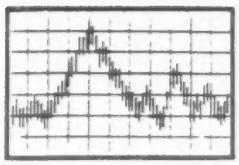
TOTAL FUTURES & OPTIONS – NOVEMBER 1991

(*Exchanges Trading Options)

*CBOT	12,292,319	*MGE	65,303
*CME	9,429,926	*NYCE	369,568
*CSC	640,411	*NYFE	129,439
*COMEX	1,421,200	*NYMEX	4,248,408
*KCBOT	133.319	CRCE	3,199
*MIDAM	312,411		

TOTAL FUTURES & OPTIONS TRADED: 29,045,503



MONTHLY VOLUME REPORT

DECEMBER 1991

Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor, 202–466–5460

	DECEMBER 1990	DECEMBER 1991	JAN–DEC 1990	JAN–DEC 1991
Wheat (5,000 bu)	135,846	262,501	2,876,270	3,146,844
Corn (5,000 bu)	579,919	632,234	11,423,027	10,852,909
Oats (5,000 bu)	15,749	15,206	433,567	354,953
Soybeans (5,000 bu)	655,084	619,024	10,301,905	9,013,739
Soybean Oil	273,894	369,259	4,658,302	4,018,544
Soybean Meal	448,530	339,555	4,904,471	4,498,287
Diammonium Phosphate		2,720		10,931
Silver (1,000 oz)	3,969	4,924	178,801	114,268
Silver (5,000 oz)	10	34	2,256	640
Gold (kilo)	1,914	1,174	36,649	17,873
Gold (100 oz)	92	0	7,814	825
T–Bonds	4,631,403	4,643,300	75,499,257	67,887,497
T–Notes (10 yr)	442,607	591,431	6,054,222	6,341,432
T–Notes (5 Year)	246,338	353,086	2,532,828	3,386,161
T–Notes (2 Year)	13,103	37,145	110,789	285,567
30 Day Interest Rate	10,026	14,094	81,300	115,958
Municipal Bond Index	52,810	73,197	696,861	549,135
Mortgage Backed 9.5%	986	0	11,554	1,163
Mortgage Backed 9.0%	99	0	5,294	2,744
Mortgage Backed 8.5%		45		1,581
Mortgage Backed 8.0%		138		291
3 Year Swap		20		1,231
5 Year Swap		746		5,675
Cash 2 Year T–Notes		0		158
MMI Maxi	70,132	35,890	951,325	702,927
CHICAGO BOARD OF TRADE	7,582,511	7,995,723	120,766,492	111,311,333
Live Hogs (40,000#)	130,429	94,834	2,241,272	1,582,234
Pork Bellies (fzn)	80,746	50,773	1,303,129	1,005,196
Broilers		166		5,956
Live Cattle (40,000#)	240,879	352,780	3,797,376	3,792,824
Feeder Cattle	23,366	42,457	391,308	538,495
Lumber	11,749	9,902	201,984	160,521
T–Bills (90–day)	193,055	41,642	1,869,610	2,012,079
Eurodollar (3–month)	2,679,795	3,196,853	34,695,625	37,244,223
One Month LIBOR	19,255	43,732	84,148	450,354
Dollar/Pound Diff		0		12
BP/DM Cross		137		3,605
DM/JY Cross		628		8,561
DM/SF Cross		14		1,409
British Pound	323,947	228,250	3,410,333	3,745,617
Canadian Dollar	92,092	106,251	1,408,799	1,139,397
Deutschemark	684,724	803,095	9,169,230	10,928,693
Japanese Yen	506,986	359,547	7,437,235	6,017,012
Swiss Franc	463,290	336,921	6,524,893	5,835,480
Australian Dollar	9,467	5,746	105,241	76,016
Nikkei 225	18,306	30,788	52,046	246,948
S&P 500 Index	977,339	1,237,053	12,139,209	12,340,380
CHICAGO MERCANTILE EXCH	6,455,425	6,941,569	84,831,438	87,135,012

	DECEMBER 1990	DECEMBER 1991	JAN–DEC 1990	JAN–DEC 1991
Rice, Rough	3,995	2,499	55,385	39,310
CHICAGO RICE & COTTON EXCH	**3,995**	**2,499**	**55,385**	**39,310**
Coffee "C"	119,802	112,882	1,774,050	1,772,648
Sugar #11	206,645	234,876	5,424,801	4,268,546
Sugar #14	14,332	10,341	139,143	131,791
White Sugar		0		20
Cocoa (10 M tons)	69,990	72,629	1,635,917	1,233,519
Euro–Diff Coffee		0		94
COFFEE SUGAR & COCOA EXCH	**410,769**	**430,728**	**8,973,911**	**7,406,618**
High Grade Copper	114,790	135,132	1,853,185	1,640,065
Silver (5,000 oz)	219,758	242,617	3,913,609	4,154,704
Gold (100 oz)	530,093	510,606	9,730,041	6,799,917
Aluminum	0	0	96	0
COMMODITY EXCHANGE	**864,641**	**888,355**	**15,496,931**	**12,594,686**
Wheat (5,000 bu)	57,027	116,278	1,136,234	1,412,510
Grain Sorghum	102	0	1,210	1,064
Value Line Index	4,170	7,241	35,558	57,705
Mini Value Line	1,131	3,225	14,081	26,941
KANSAS CITY BOARD OF TRADE	**62,430**	**126,744**	**1,187,083**	**1,498,220**
Wheat (1,000 bu)	6,565	14,809	147,033	153,949
Corn (1,000 bu)	23,128	31,686	455,289	433,480
Oats (1,000 bu)	329	200	13,502	4,681
Soybeans (1,000 bu)	95,847	106,515	1,565,641	1,387,923
Soybean Meal New	470	221	5,437	3,610
Live Cattle (20,000#)	1,115	1,707	19,284	16,937
Live Hogs (15,000#)	1,351	1,320	29,533	19,388
New York Silver	245	1,062	11,005	13,106
New York Gold	932	503	15,084	6,785
Platinum	104	115	1,012	562
T–Bonds ($50,000)	94,427	109,384	1,461,046	1,397,225
T–Bills ($500,000)	156	74	3,884	1,297
T–Notes	0	4	9	4
British Pound	2,168	1,603	25,846	30,019
Swiss Franc	5,386	4,616	75,819	74,349
Deutschemark	8,760	6,367	82,534	93,577
Japanese Yen	3,591	1,715	54,283	40,958
Canadian Dollar	435	400	9,287	4,030
MIDAMERICA COMMODITY EX	**245,009**	**282,301**	**3,975,528**	**3,681,880**

	DECEMBER 1990	DECEMBER 1991	JAN–DEC 1990	JAN–DEC 1991
Oats	4	100	20	116
Wheat (5,000 bu)	25,525	58,245	477,043	624,826
White Wheat (5,000 bu)	211	364	1,014	2,406
MINNEAPOLIS GRAIN EXCH	**25,740**	**58,709**	**478,077**	**627,348**
5 Year U.S. Treasury Note	5,878	1,331	222,271	71,220
2 Year U.S. Treasury Note	1,186	0	69,409	9,931
Cotton	98,895	82,867	1,534,611	1,614,244
Orange Juice, Fzn. Conc.	30,739	24,171	342,574	287,538
European Currency Unit	1,136	34	12,150	1,691
U.S. Dollar Index	38,179	38,272	565,194	715,547
NEW YORK COTTON EXCHANGE	**176,013**	**146,675**	**2,746,209**	**2,700,171**
NYSE Composite Index	95,999	119,681	1,574,641	1,486,166
Cmdty Rsrch Bureau Index	4,168	4,543	70,233	61,185
T–Bond (30 Year)	8	0	12,094	21
NEW YORK FUTURES EXCH	**100,175**	**124,224**	**1,656,968**	**1,547,372**
Palladium	3,178	2,971	95,642	78,199
Platinum	60,693	60,265	820,934	604,646
No. 2 Heating Oil, NY	429,833	835,559	6,376,871	6,680,171
Unleaded Reg. Gas., NY	248,137	529,940	5,205,995	5,509,926
Crude Oil	1,301,761	1,959,816	23,686,897	21,005,867
Propane	8,021	6,600	38,636	55,854
Natural Gas	22,307	51,211	132,820	418,410
NEW YORK MERCANTILE EXCH	**2,073,930**	**3,446,362**	**36,357,795**	**34,353,073**
TOTAL FUTURES	**18,000,638**	**20,443,889**	**276,525,817**	**262,895,023**
PERCENT CHANGE		**13.57%**		**–4.93%**

TOTAL CONTRACTS	1989	1988	1987	1986
DECEMBER	16,566,541	18,494,781	16,656,006	13,168,565
JAN–DEC	267,383,782	245,871,072	228,864,230	183,448,883

	DECEMBER 1990	DECEMBER 1991	JAN–DEC 1990	JAN–DEC 1991
Ag Commodities	3,340,514	3,653,219	57,088,348	52,229,512
Interest Rate	8,391,132	9,106,222	123,410,201	119,764,959
Precious Metals	820,988	824,271	14,812,847	11,791,525
Equity Indices	1,167,077	1,433,878	14,766,860	14,861,067
Foreign Currency/Index	2,140,161	1,893,596	28,880,844	28,715,961
NonPrecious Metal	114,790	135,132	1,853,281	1,640,065
Energy Products	2,010,059	3,383,126	35,441,219	33,670,228
Other	15,917	14,445	272,217	221,706
TOTAL	**18,000,638**	**20,443,889**	**276,525,817**	**262,895,023**
%				
Ag Commodities	18.56%	17.87%	20.64%	19.87%
Interest Rate	46.62%	44.54%	44.63%	45.56%
Precious Metals	4.56%	4.03%	5.36%	4.49%
Equity Indices	6.48%	7.01%	5.34%	5.65%
Foreign Currency/Index	11.89%	9.26%	10.44%	10.92%
NonPrecious Metal	0.64%	0.66%	0.67%	0.62%
Energy Products	11.17%	16.55%	12.82%	12.81%
Other	0.09%	0.07%	0.10%	0.08%
TOTAL	**100.00%**	**100.00%**	**100.00%**	**100.00%**

Changes of over 50,000 contracts from December 1990 to December 1991

	Amount of Increase		Amount of Decrease
Crude Oil, NYMEX	658,055	T–Bills, CME	151,413
Eurodollar, CME	517,058	Japanese Yen, CME	147,439
#2 Heating Oil, NYMEX	405,726	Swiss Franc, CME	126,369
Unlead Reg Gas, NYMEX	281,803	Soybean Meal, CBOT	108,975
S&P 500 Index, CME	259,714	British Pound, CME	95,697
10 Year T–Note, CBOT	148,824		
Wheat, CBOT	126,655		
Deutschemark, CME	118,371		
Live Cattle, CME	111,901		
5 Year T–Note, CBOT	106,748		
Soybean Oil, CBOT	95,365		
Wheat, KCBT	59,251		
Corn, CBOT	52,315		

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TOTAL FUTURES & OPTIONS – DECEMBER 1991

(*Exchanges Trading Options)

*CBOT	9,976,688	*MGE	59,408
*CME	8,980,769	*NYCE	267,625
*CSC	557,336	*NYFE	127,757
*COMEX	1,066,214	*NYMEX	4,208,101
*KCBOT	131,455	CRCE	2,499
*MIDAM	284,221		

TOTAL FUTURES & OPTIONS TRADED: 25,662,073

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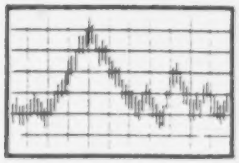

MONTHLY VOLUME REPORT JANUARY 1992

Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor, 202–466–5460

	JANUARY 1991	JANUARY 1992
Wheat (5,000 bu)	198,340	366,736
Corn (5,000 bu)	856,786	901,283
Oats (5,000 bu)	20,038	31,019
Soybeans (5,000 bu)	745,077	804,483
Soybean Oil	330,215	344,204
Soybean Meal	323,403	368,714
Diammonium Phosphate		3,586
Silver (1,000 oz)	13,715	6,376
Silver (5,000 oz)	90	13
Gold (kilo)	3,392	1,074
Gold (100 oz)	677	7
T–Bonds	5,804,411	7,523,352
T–Notes (10 Year)	507,714	929,576
T–Notes (5 Year)	220,458	498,616
T–Notes (2 Year)	15,080	17,061
Municipal Bond Index	42,863	51,113
Mortgage Backed 7.5%		40
Mortgage Backed 8.0%		40
Mortgage Backed 9.0%	419	
Mortgage Backed 9.5%	1,057	
3 Year Swaps		
5 Year Swaps		205
30 Day Interest	14,519	16,521
Major Market Index	90,472	41,350
CHICAGO BOARD OF TRADE	**9,188,726**	**11,905,369**
Live Hogs (40,000#)	177,858	135,226
Pork Bellies (fzn)	106,078	80,697
Broilers		106
Live Cattle (40,000#)	344,229	410,170
Feeder Cattle	40,751	40,660
Lumber	10,535	17,073
T–Bills (90–day)	252,892	143,844
Eurodollar (3–month)	2,859,299	5,365,694
One Month LIBOR	24,964	49,350
BP/DM Cross		13
DM/JY Cross		311
DM/SF Cross		0
British Pound	268,355	290,541
Canadian Dollar	114,067	95,519
Deutschemark	695,554	1,075,304
Japanese Yen	573,119	565,997
Swiss Franc	480,266	431,369
Australian Dollar	7,034	6,811
Nikkei 225	12,247	24,479
S&P 500 Index	948,533	1,136,364
CHICAGO MERCANTILE EXCH	**6,915,781**	**9,869,528**

	JANUARY 1991	JANUARY 1992
Coffee "C"	138,642	153,332
Sugar #11	313,915	376,704
Sugar #14	17,526	13,860
Cocoa (10 M tons)	94,609	122,576
Euro-Diff Coffee		0
COFFEE SUGAR & COCOA EXCH	**564,692**	**666,472**
High Grade Copper	162,800	145,245
Silver (5,000 oz)	309,841	408,179
Gold (100 oz)	957,345	729,789
COMMODITY EXCHANGE	**1,429,986**	**1,283,213**
Wheat (5,000 bu)	92,553	145,591
Grain Sorghum	148	0
Value Line Index	2,789	4,783
Mini Value Line	1,574	3,157
KANSAS CITY BOARD OF TRADE	**97,064**	**153,531**
Wheat (1,000 bu)	8,096	31,971
Corn (1,000 bu)	27,544	45,059
Oats (1,000 bu)	322	667
Soybeans (1,000 bu)	107,595	134,650
Soybean Meal New	252	191
Live Cattle (20,000#)	1,237	1,924
Live Hogs (15,000#)	1,905	1,452
Rice, Rough	4,206	1,851
New York Silver (1000 oz)	824	990
New York Gold	1,130	789
Platinum	32	58
T-Bonds ($50,000)	110,326	135,301
T-Bills ($500,000)	213	91
T-Notes	0	
British Pound	3,124	2,669
Swiss Franc	4,790	6,386
Deutschemark	6,189	7,738
Japanese Yen	3,724	3,522
Canadian Dollar	408	523
MIDAMERICA COMMODITY EX	**281,917**	**375,832**

	JANUARY 1991	JANUARY 1992
Wheat (5,000 bu)	35,812	63,269
White Wheat (5,000 bu)	169	332
Oats	0	43
MINNEAPOLIS GRAIN EXCH	**35,981**	**63,644**
5 Year U.S. Treasury Note	4,333	9,651
2 Year U.S. Treasury Note	805	0
Cotton	133,415	134,531
Orange Juice, Fzn. Conc.	35,037	30,508
European Currency Unit	643	12
U.S. Dollar Index	57,158	76,546
NEW YORK COTTON EXCHANGE	**231,391**	**251,248**
NYSE Composite Index	117,589	124,697
T–Bond (30 Year)	10	0
Cmdty Rsrch Bureau Index	5,835	4,895
NEW YORK FUTURES EXCH	**123,434**	**129,592**
Palladium	5,017	7,217
Platinum	50,807	47,875
No. 2 Heating Oil, NY	603,683	815,199
Unleaded Reg. Gas., NY	366,772	565,922
Crude Oil	1,996,934	2,096,638
Propane	8,891	4,302
Natural Gas	29,162	85,698
NEW YORK MERCANTILE EXCH	**3,061,266**	**3,622,851**
TOTAL FUTURES	**21,930,238**	**28,321,280**
PERCENT CHANGE		**29.14%**

TOTAL CONTRACTS	1990	1989	1988	1987
JANUARY	25,169,587	21,307,737	18,854,107	15,916,012

	JANUARY 1991	JANUARY 1992
Interest Rate	9,859,363	14,740,455
Ag Commodities	4,155,758	4,745,395
Foreign Currency/Index	2,214,431	2,563,261
Equity Indice	1,173,204	1,334,830
Precious Metals	1,342,870	1,202,367
Energy Products	3,005,442	3,567,759
Non-precious Metals	162,800	145,245
Other	16,370	21,968
TOTAL	**21,930,238**	**28,321,280**
%		
Interest Rate	44.96%	52.05%
Ag Commodities	18.95%	16.76%
Foreign Currency/Index	10.10%	9.05%
Equity Indice	5.35%	4.71%
Precious Metals	6.12%	4.25%
Energy Products	13.70%	12.60%
Non-precious Metals	0.74%	0.51%
Other	0.07%	0.08%
TOTAL	**100.00%**	**100.00%**

Changes of over 50,000 contracts from January 1991 to January 1992

	Amount of Increase		Amount of Decrease
Eurodollar, CME	2,506,395	Gold, COMEX	227,556
T-Bonds, CBOT	1,718,941	T-Bills, CME	109,048
10 Yr T-Notes, CBOT	421,862		
Deutschemark, CME	379,750		
5 Yr T-Notes, CBOT	278,158		
#2 Heating Oil, NYMEX	211,516		
Unlead Reg Gas, NYMEX	199,150		
S&P 500 Index, CME	187,831		
Wheat, CBOT	168,396		
Crude Oil, NYMEX	99,704		
Silver, COMEX	98,338		
Live Cattle, CME	65,941		
Sugar #11, CSC	62,789		
Soybeans, CBOT	59,406		
Natural Gas, NYMEX	56,536		
Wheat, MGE	53,038		

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TOTAL FUTURES & OPTIONS – JANUARY 1992

CBOT	15,122,419	MGE	65,037
CME	12,368,858	NYCE	411,318
CSC	854,985	NYFE	132,747
COMEX	1,515,905	NYMEX	4,351,906
KCBOT	160,416		
MIDAM	378,261		

TOTAL FUTURES & OPTIONS TRADED: 35,361,852

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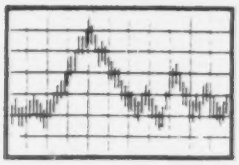

MONTHLY VOLUME REPORT FEBRUARY 1992

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VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor, 202-466-5460

	FEBRUARY 1991	FEBRUARY 1992	JAN-FEB 1991	JAN-FEB 1992
Wheat (5,000 bu)	182,158	460,354	380,498	827,090
Corn (5,000 bu)	696,867	1,002,611	1,553,653	1,903,894
Oats (5,000 bu)	30,275	84,012	50,313	115,031
Soybeans (5,000 bu)	620,809	738,476	1,365,886	1,542,959
Soybean Oil	259,353	293,729	589,568	637,933
Soybean Meal	281,772	290,492	605,175	659,206
Diammonium Phosphate		3,900		7,486
Silver (1,000 oz)	12,141	5,799	25,856	12,175
Silver (5,000 oz)	39	9	129	22
Gold (kilo)	1,207	634	4,599	1,708
Gold (100 oz)	29	1	706	8
T-Bonds	5,716,837	6,270,144	11,521,248	13,793,496
T-Notes (10 Year)	519,573	866,418	1,027,287	1,795,994
T-Notes (5 Year)	318,509	543,795	538,967	1,042,411
T-Notes (2 Year)	20,053	31,442	35,133	48,503
Municipal Bond Index	60,778	57,285	103,641	108,398
Mortgage Backed 7.5%		2		42
Mortgage Backed 8.0%		54		94
Mortgage Backed 9.0%				
Mortgage Backed 9.5%	611		2,087	
3 Year Swaps				
5 Year Swaps		205	-	410
30 Day Interest	8,109	16,446	22,628	32,967
Major Market Index	90,580	29,003	181,052	70,353
CHICAGO BOARD OF TRADE	**8,819,700**	**10,694,811**	**18,008,426**	**22,600,180**
Live Hogs (40,000#)	150,267	136,997	328,125	272,223
Pork Bellies (fzn)	89,975	79,700	196,053	160,397
Broilers	1,168	124	1,168	230
Live Cattle (40,000#)	252,141	322,538	596,370	732,708
Feeder Cattle	34,215	31,784	74,966	72,444
Lumber	13,460	16,778	23,995	33,851
T-Bills (90-day)	197,880	137,933	450,772	281,777
Eurodollar (3-month)	2,635,306	4,418,521	5,494,605	9,784,215
One Month LIBOR	23,411	40,163	48,375	89,513
BP/DM Cross		2		15
DM/JY Cross (Old)		360		671
DM/JY Cross (New)		755		755
DM/SF Cross		41		41
British Pound	294,020	230,487	562,375	521,028
Canadian Dollar	78,865	76,738	192,932	172,257
Deutschemark	724,498	870,210	1,420,052	1,945,514
Japanese Yen	538,315	352,532	1,111,434	918,529
Swiss Franc	520,024	377,714	1,000,290	809,083
Australian Dollar	4,450	5,429	11,484	12,240
Nikkei 225	26,118	26,028	38,365	50,507
S&P 500 Index	1,125,962	894,860	2,074,495	2,031,224
S&P 400 Index		8,753		8,753
CHICAGO MERCANTILE EXCH	**6,710,075**	**8,028,447**	**13,625,856**	**17,897,975**

	FEBRUARY 1991	FEBRUARY 1992	JAN–FEB 1991	JAN–FEB 1992
Coffee "C"	174,688	199,420	313,330	352,752
Sugar #11	510,163	395,793	824,078	772,497
Sugar #14	10,106	10,767	27,632	24,627
Cocoa (10 M tons)	92,450	119,375	187,059	241,951
Euro–Diff Coffee		0		0
COFFEE SUGAR & COCOA EXCH	**787,407**	**725,355**	**1,352,099**	**1,391,827**
High Grade Copper	131,044	168,015	293,844	313,260
Silver (5,000 oz)	420,092	320,226	729,933	728,405
Gold (100 oz)	497,801	388,361	1,455,146	1,118,150
COMMODITY EXCHANGE	**1,048,937**	**876,602**	**2,478,923**	**2,159,815**
Wheat (5,000 bu)	90,044	147,678	182,597	293,269
Grain Sorghum	95	0	243	0
Value Line Index	5,055	3,662	7,844	8,445
Mini Value Line	1,695	2,306	3,269	5,463
KANSAS CITY BOARD OF TRADE	**96,889**	**153,646**	**193,953**	**307,177**
Wheat (1,000 bu)	10,581	41,429	18,677	73,400
Corn (1,000 bu)	32,647	53,572	60,191	98,631
Oats (1,000 bu)	455	641	777	1,308
Soybeans (1,000 bu)	107,322	105,334	214,917	239,984
Soybean Meal New	370	178	622	369
Live Cattle (20,000#)	1,132	1,535	2,369	3,459
Live Hogs (15,000#)	2,004	1,775	3,909	3,227
Rice, Rough	4,020	3,128	8,226	4,979
New York Silver (1000 oz)	1,068	990	1,892	1,980
New York Gold	725	426	1,855	1,215
Platinum	37	64	69	122
T–Bonds ($50,000)	122,030	133,766	232,356	269,067
T–Bills ($500,000)	116	171	329	262
T–Notes		0		0
British Pound	2,391	1,915	5,515	4,584
Swiss Franc	7,444	5,501	12,234	11,887
Deutschemark	6,275	7,562	12,464	15,300
Japanese Yen	3,794	2,609	7,518	6,131
Canadian Dollar	305	383	713	906
MIDAMERICA COMMODITY EX	**302,716**	**360,979**	**584,633**	**736,811**

	FEBRUARY 1991	FEBRUARY 1992	JAN–FEB 1991	JAN–FEB 1992
Wheat (5,000 bu)	37,149	70,124	72,961	133,393
White Wheat (5,000 bu)	16	203	185	535
Oats	0	21	0	64
MINNEAPOLIS GRAIN EXCH	**37,165**	**70,348**	**73,146**	**133,992**
5 Year U.S. Treasury Note	4,045	11,756	8,378	21,407
2 Year U.S. Treasury Note	742	0	1,547	0
Cotton	179,656	134,184	313,071	268,715
Orange Juice, Fzn. Conc.	28,221	28,177	63,258	58,685
European Currency Unit	352	10	995	22
U.S. Dollar Index	36,837	57,075	93,995	133,621
NEW YORK COTTON EXCHANGE	**249,853**	**231,202**	**481,244**	**482,450**
NYSE Composite Index	123,296	101,825	240,885	226,522
T–Bond (30 Year)	11		21	
Cmdty Rsrch Bureau Index	5,391	6,031	11,226	10,926
NEW YORK FUTURES EXCH	**128,698**	**107,856**	**252,132**	**237,448**
Palladium	10,542	7,323	15,559	14,540
Platinum	42,327	38,332	93,134	86,207
No. 2 Heating Oil, NY	523,870	574,007	1,127,553	1,389,206
Unleaded Reg. Gas., NY	351,188	558,476	717,960	1,124,398
Crude Oil	1,477,508	1,629,894	3,474,442	3,726,532
Sour Crude Oil		1,851		1,851
Propane	2,806	2,998	11,697	7,300
Natural Gas	14,851	46,437	44,013	132,135
NEW YORK MERCANTILE EXCH	**2,423,092**	**2,859,318**	**5,484,358**	**6,482,169**
TOTAL FUTURES	**20,604,532**	**24,108,564**	**42,534,770**	**52,429,844**
PERCENT CHANGE		**17.01%**		**23.26%**

TOTAL CONTRACTS	1990	1989	1988	1987
FEBRUARY	22,720,864	21,691,576	19,087,197	16,087,002
JAN–FEB	47,890,451	42,999,313	37,941,189	32,002,291

	FEBRUARY 1991	FEBRUARY 1992	JAN–FEB 1991	JAN–FEB 1992
Interest Rate	9,628,011	12,528,101	19,487,374	27,268,556
Ag Commodities	3,880,119	4,758,051	8,035,877	9,503,446
Foreign Currency/Index	2,217,570	1,989,323	4,432,001	4,552,584
Equity Indice	1,372,706	1,066,437	2,545,910	2,401,267
Precious Metals	986,008	762,165	2,328,878	1,964,532
Energy Products	2,370,223	2,813,663	5,375,665	6,381,422
Non–precious Metals	131,044	168,015	293,844	313,260
Other	18,851	22,809	35,221	44,777
TOTAL	**20,604,532**	**24,108,564**	**42,534,770**	**52,429,844**
%				
Interest Rate	46.73%	51.97%	45.82%	52.01%
Ag Commodities	18.83%	19.74%	18.89%	18.13%
Foreign Currency/Index	10.76%	8.25%	10.42%	8.68%
Equity Indice	6.66%	4.42%	5.99%	4.58%
Precious Metals	4.79%	3.16%	5.48%	3.75%
Energy Products	11.50%	11.67%	12.64%	12.17%
Non–precious Metals	0.64%	0.70%	0.69%	0.60%
Other	0.09%	0.09%	0.08%	0.09%
TOTAL	**100.00%**	**100.00%**	**100.00%**	**100.00%**

Changes of over 50,000 contracts from February 1991 to February 1992

	Amount of Increase		Amount of Decrease
Eurodollar, CME	1,783,215	S&P 500 Index, CME	231,102
T–Bonds, CBOT	553,307	Japanese Yen, CME	185,783
10 Year T–Note, CBOT	346,845	Swiss Franc, CME	142,310
Corn, CBOT	305,744	Sugar #11, CSC	114,370
Wheat, CBOT	278,196	Gold, COMEX	109,440
5 Year T–Note, CBOT	225,286	Silver, COMEX	99,866
Unlead RegGas, NYMEX	207,288	British Pound, CME	63,533
Crude Oil, NYMEX	152,386	MMI, CBOT	61,577
Deutschemark, CME	145,712	T–Bills, CME	59,947
Soybeans, CBOT	117,667		
Live Cattle, CME	70,397		
Wheat, KCBT	57,634		
Oats, CBOT	53,737		
#2 Heating Oil, NYMEX	50,137		

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TOTAL FUTURES & OPTIONS – FEBRUARY 1992

CBOT	13,340,744	MGE	70,964
CME	9,989,616	NYCE	336,616
CSC	903,305	NYFE	110,434
COMEX	1,036,544	NYMEX	3,472,484
KCBOT	160,755		
MIDAM	363,440		

TOTAL FUTURES & OPTIONS TRADED: 29,784,902

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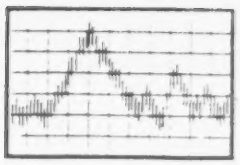

MONTHLY VOLUME REPORT

MARCH 1992

Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor, 202–466–5460

	MARCH 1991	MARCH 1992	JAN–MAR 1991	JAN–MAR 1992
Wheat (5,000 bu)	291,762	318,810	672,260	1,145,900
Corn (5,000 bu)	932,641	952,298	2,486,294	2,856,192
Oats (5,000 bu)	30,327	42,264	80,640	157,295
Soybeans (5,000 bu)	715,439	687,913	2,081,325	2,230,872
Soybean Oil	354,973	399,754	944,541	1,037,687
Soybean Meal	310,004	312,556	915,179	971,762
Diammonium Phosphate		2,628		10,114
Silver (1,000 oz)	10,834	3,858	36,690	16,033
Silver (5,000 oz)	52	5	181	27
Gold (kilo)	1,655	1,104	6,254	2,812
Gold (100 oz)	29	0	735	8
T–Bonds	5,658,329	6,793,430	17,179,577	20,586,926
T–Notes (10 Year)	508,269	824,883	1,535,556	2,620,877
T–Notes (5 Year)	252,292	560,047	791,259	1,602,458
T–Notes (2 Year)	11,904	47,235	47,037	95,738
Municipal Bond Index	57,053	66,519	160,694	174,917
Mortgage Backed 7.5%		2		44
Mortgage Backed 8.0%		2		96
Mortgage Backed 9.0%				
Mortgage Backed 9.5%	535		2,622	
3 Year Swaps				
5 Year Swaps		1,071		1,481
30 Day Interest	9,767	13,152	32,395	46,119
Major Market Index	70,006	26,290	251,058	96,643
CHICAGO BOARD OF TRADE	**9,215,871**	**11,053,821**	**27,224,297**	**33,654,001**
Live Hogs (40,000#)	147,953	140,411	476,078	412,634
Pork Bellies (fzn)	88,056	67,470	284,109	227,867
Broilers	1,210	202	2,378	432
Live Cattle (40,000#)	288,880	353,793	885,250	1,086,501
Feeder Cattle	46,407	40,120	121,375	112,564
Lumber	10,326	17,557	34,321	51,408
T–Bills (90–day)	166,801	144,984	617,573	426,761
Eurodollar (3–month)	3,444,933	5,582,841	8,939,538	15,367,056
One Month LIBOR	35,490	56,157	83,865	145,670
BP/DM Cross		0		15
DM/JY Cross (Old)		47		718
DM/JY Cross (New)		2,463		3,218
DM/SF Cross		0		41
British Pound	357,936	295,988	920,311	817,016
Canadian Dollar	114,595	121,436	307,527	293,693
Deutschemark	953,164	1,048,064	2,373,216	2,993,578
Japanese Yen	688,767	528,791	1,800,201	1,447,320
Swiss Franc	615,025	464,667	1,615,315	1,273,750
Australian Dollar	6,773	6,502	18,257	18,742
Nikkei 225	16,746	29,167	55,111	79,674
S&P 500 Index	1,180,404	1,186,106	3,254,899	3,217,330
S&P 400 Index		10,872		19,625
CHICAGO MERCANTILE EXCH	**8,163,466**	**10,097,638**	**21,789,324**	**27,995,613**

	MARCH 1991	MARCH 1992	JAN–MAR 1991	JAN–MAR 1992
Coffee "C"	188,842	174,662	502,172	527,414
Sugar #11	388,672	255,501	1,212,750	1,027,998
Sugar #14	10,525	15,580	38,157	40,207
Cocoa (10 M tons)	104,973	94,131	292,032	336,082
Euro–Diff Coffee		0		0
COFFEE SUGAR & COCOA EXCH	**693,012**	**539,874**	**2,045,111**	**1,931,701**
High Grade Copper	108,191	105,003	402,035	418,263
Silver (5,000 oz)	446,491	229,010	1,176,424	957,415
Gold (100 oz)	617,664	607,337	2,072,810	1,725,487
COMMODITY EXCHANGE	**1,172,346**	**941,350**	**3,651,269**	**3,101,165**
Wheat (5,000 bu)	96,736	106,106	279,333	399,375
Grain Sorghum	227		470	
Value Line Index	7,062	6,020	14,906	14,465
Mini Value Line	2,058	2,406	5,327	7,869
KANSAS CITY BOARD OF TRADE	**106,083**	**114,532**	**300,036**	**421,709**
Wheat (1,000 bu)	11,628	21,919	30,305	95,319
Corn (1,000 bu)	21,461	66,497	81,652	165,128
Oats (1,000 bu)	376	536	1,153	1,844
Soybeans (1,000 bu)	129,055	115,731	343,972	355,715
Soybean Meal New	284	121	906	490
Live Cattle (20,000#)	1,405	1,894	3,774	5,353
Live Hogs (15,000#)	2,008	1,623	5,917	4,850
Rice, Rough	3,554	2,777	11,780	7,756
New York Silver (1000 oz)	745	754	2,637	2,734
New York Gold	1,115	624	2,970	1,839
Platinum	76	52	145	174
T–Bonds ($50,000)	118,121	133,655	350,477	402,722
T–Bills ($500,000)	126	253	455	515
T–Notes				
British Pound	3,672	2,629	9,187	7,213
Swiss Franc	6,676	6,537	18,910	18,424
Deutschemark	7,923	7,546	20,387	22,846
Japanese Yen	3,865	2,260	11,383	8,391
Canadian Dollar	475	355	1,188	1,261
MIDAMERICA COMMODITY EX	**312,565**	**365,763**	**897,198**	**1,102,574**

	MARCH 1991	MARCH 1992	JAN–MAR 1991	JAN–MAR 1992
Wheat (5,000 bu)	41,207	57,599	114,168	190,992
White Wheat (5,000 bu)	348	185	533	720
Oats	4	14	4	78
MINNEAPOLIS GRAIN EXCH	**41,559**	**57,798**	**114,705**	**191,790**
5 Year U.S. Treasury Note	5,884	18,132	14,262	39,539
2 Year U.S. Treasury Note	776		2,323	
Cotton	148,918	149,711	461,989	418,426
Orange Juice, Fzn. Conc.	17,298	21,371	80,556	80,056
European Currency Unit	275	41	1,270	63
U.S. Dollar Index	66,720	83,615	160,715	217,236
NEW YORK COTTON EXCHANGE	**239,871**	**272,870**	**721,115**	**755,320**
NYSE Composite Index	137,034	116,674	377,919	343,196
T–Bond (30 Year)	0		21	
Cmdty Rsrch Bureau Index	6,715	4,136	17,941	15,062
NEW YORK FUTURES EXCH	**143,749**	**120,810**	**395,881**	**358,258**
Palladium	5,380	3,429	20,939	17,969
Platinum	72,663	54,104	165,797	140,311
No. 2 Heating Oil, NY	392,484	550,113	1,520,037	1,939,319
Unleaded Reg. Gas., NY	525,432	604,678	1,243,392	1,729,076
Crude Oil	1,605,309	1,619,812	5,079,751	5,346,344
Sour Crude Oil		3,751		5,602
Propane	3,210	2,247	14,907	9,547
Natural Gas	17,769	77,897	61,782	210,032
NEW YORK MERCANTILE EXCH	**2,622,247**	**2,916,031**	**8,106,605**	**9,398,200**
TOTAL FUTURES	**22,710,769**	**26,480,487**	**65,245,541**	**78,910,331**
PERCENT CHANGE		**16.60%**		**20.94%**

TOTAL CONTRACTS	1990	1989	1988	1987
MARCH	24,342,244	23,464,839	20,636,627	16,655,705
JAN–MAR	72,232,695	66,464,152	58,577,816	48,657,996

	MARCH 1991	MARCH 1992	JAN–MAR 1991	JAN–MAR 1992
Interest Rate	10,270,280	14,242,363	29,757,654	41,510,919
Ag Commodities	4,375,173	4,404,177	12,411,052	13,907,623
Foreign Currency/Index	2,825,866	2,570,941	7,257,867	7,123,525
Equity Indice	1,413,310	1,377,535	3,959,220	3,778,802
Precious Metals	1,156,704	900,277	3,485,582	2,864,809
Energy Products	2,544,204	2,858,498	7,919,869	9,239,920
Non–precious Metals	108,191	105,003	402,035	418,263
Other	17,041	21,693	52,262	66,470
TOTAL	22,710,769	26,480,487	65,245,541	78,910,331
%				
Interest Rate	45.22%	53.78%	45.61%	52.61%
Ag Commodities	19.26%	16.63%	19.02%	17.62%
Foreign Currency/Index	12.44%	9.71%	11.12%	9.03%
Equity Indice	6.22%	5.20%	6.07%	4.79%
Precious Metals	5.09%	3.40%	5.34%	3.63%
Energy Products	11.20%	10.79%	12.14%	11.71%
Non–precious Metals	0.48%	0.40%	0.62%	0.53%
Other	0.08%	0.08%	0.08%	0.08%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from March 1991 to March 1992

	Amount of Increase		Amount of Decrease
Eurodollar, CME	2,137,908	Silver, COMEX	217,481
T–Bonds, CBOT	1,135,101	Japanese Yen, CME	159,976
T–Note (10 Year), CBOT	316,614	Swiss Franc, CME	150,358
T–Note (5 Year), CBOT	307,755	Sugar #11, CSC	133,171
#2 Heating Oil, NYMEX	157,629	British Pound, CME	61,948
Deutschemark, CME	94,900		
Unlead Reg Gas, NYMEX	79,246		
Live Cattle, CME	64,913		
Natural Gas, NYMEX	60,128		

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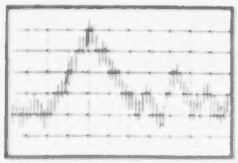
TOTAL FUTURES & OPTIONS – MARCH 1992

CBOT	13,485,277	MGE	58,492
CME	12,228,668	NYCE	394,181
CSC	681,706	NYFE	124,667
COMEX	1,115,340	NYMEX	3,517,351
KCBOT	120,221		
MIDAM	368,049		

TOTAL FUTURES & OPTIONS TRADED: 32,093,952



MONTHLY VOLUME REPORT

APRIL 1992

Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor, 202–466–5460

	APRIL 1991	APRIL 1992	JAN–APR 1991	JAN–APR 1992
Wheat (5,000 bu)	268,560	236,063	940,820	1,381,963
Corn (5,000 bu)	1,040,957	868,677	3,527,251	3,724,869
Oats (5,000 bu)	42,710	47,062	123,350	204,357
Soybeans (5,000 bu)	807,979	558,837	2,889,304	2,789,709
Soybean Oil	342,117	255,848	1,286,658	1,293,535
Soybean Meal	429,281	312,187	1,344,460	1,283,949
Diammonium Phosphate		2,266		12,380
Silver (1,000 oz)	5,921	2,879	42,611	18,912
Silver (5,000 oz)	4	37	185	64
Gold (kilo)	1,156	535	7,410	3,347
Gold (100 oz)	25	6	760	14
T–Bonds	5,957,248	4,810,076	23,136,825	25,397,002
T–Notes (10 Year)	466,460	531,209	2,002,016	3,152,086
T–Notes (5 Year)	181,428	322,190	972,687	1,924,648
T–Notes (2 Year)	11,895	28,732	58,932	124,470
Municipal Bond Index	37,360	36,393	198,054	211,310
Mortgage Backed 7.5%				44
Mortgage Backed 8.0%				96
Mortgage Backed 9.0%				
Mortgage Backed 9.5%	382		3,004	
3 Year Swaps				
5 Year Swaps		210		1,691
30 Day Interest	8,296	14,231	40,691	60,350
Major Market Index	82,957	34,036	334,015	130,679
CHICAGO BOARD OF TRADE	9,684,736	8,061,474	36,909,033	41,715,475
Live Hogs (40,000#)	156,966	138,248	633,044	550,882
Pork Bellies (fzn)	111,195	57,565	395,304	285,432
Broilers	1,172	125	3,550	557
Live Cattle (40,000#)	300,352	319,051	1,185,602	1,405,552
Feeder Cattle	45,113	26,902	166,488	139,466
Lumber	11,309	13,713	45,630	65,121
T–Bills (90–day)	163,962	115,861	781,535	542,622
Eurodollar (3–month)	3,207,618	4,942,161	12,147,156	20,369,217
One Month LIBOR	36,252	65,562	120,117	211,232
BP/DM Cross				15
DM/JY Cross (Old)				718
DM/JY Cross (New)		1,339		4,557
DM/SF Cross				41
British Pound	361,526	225,584	1,281,837	1,042,600
Canadian Dollar	88,437	83,566	395,964	377,259
Deutschemark	1,009,976	846,894	3,383,192	3,840,472
Japanese Yen	630,456	367,585	2,430,657	1,814,905
Swiss Franc	608,407	353,223	2,223,722	1,626,973
Australian Dollar	4,803	7,450	23,060	26,192
Nikkei 225	13,899	28,885	69,010	108,559
S&P 500 Index	1,065,236	1,052,409	4,320,135	4,269,739
S&P 400 Index		7,991		27,616
CHICAGO MERCANTILE EXCH	7,816,679	8,654,114	29,606,003	36,649,727

	APRIL 1991	APRIL 1992	JAN–APR 1991	JAN–APR 1992
Coffee "C"	153,436	188,232	655,608	715,646
Sugar #11	477,954	583,535	1,690,704	1,611,533
Sugar #14	14,651	7,763	52,808	47,970
Cocoa (10 M tons)	99,176	116,804	391,208	452,886
Euro–Diff Coffee	20		20	
COFFEE SUGAR & COCOA EXCH	745,237	896,334	2,790,348	2,828,035
High Grade Copper	150,390	157,473	552,425	575,736
Silver (5,000 oz)	395,957	332,364	1,572,381	1,289,779
Gold (100 oz)	446,130	425,447	2,518,940	2,150,934
COMMODITY EXCHANGE	992,477	915,284	4,643,746	4,016,449
Wheat (5,000 bu)	100,244	96,427	379,577	495,802
Grain Sorghum	179		649	
Value Line Index	5,901	3,759	20,807	18,224
Mini Value Line	2,575	3,078	7,902	10,947
KANSAS CITY BOARD OF TRADE	108,899	103,264	408,935	524,973
Wheat (1,000 bu)	11,912	15,679	42,217	110,998
Corn (1,000 bu)	32,042	44,741	113,694	209,869
Oats (1,000 bu)	469	657	1,622	2,501
Soybeans (1,000 bu)	151,287	76,713	495,259	432,428
Soybean Meal New	309	194	1,215	684
Live Cattle (20,000#)	1,454	1,321	5,228	6,674
Live Hogs (15,000#)	1,907	1,629	7,824	6,479
Rice, Rough	3,873	2,314	15,653	10,070
New York Silver (1000 oz)	976	755	3,613	3,489
New York Gold	943	500	3,913	2,339
Platinum	32	24	177	198
T–Bonds ($50,000)	129,216	91,184	479,693	493,906
T–Bills ($500,000)	75	164	530	679
T–Notes				
British Pound	2,925	3,344	12,112	10,557
Swiss Franc	8,784	4,313	27,694	22,737
Deutschemark	8,900	5,261	29,287	28,107
Japanese Yen	5,071	3,454	16,454	11,845
Canadian Dollar	449	326	1,637	1,587
MIDAMERICA COMMODITY EX	360,624	252,573	1,257,822	1,355,147

	APRIL 1991	APRIL 1992	JAN–APR 1991	JAN–APR 1992
Wheat (5,000 bu)	46,988	47,261	161,156	238,253
White Wheat (5,000 bu)	92	82	625	802
Oats	0	13	4	91
MINNEAPOLIS GRAIN EXCH	47,080	47,356	161,785	239,146
5 Year U.S. Treasury Note	11,673	12,014	25,935	51,553
2 Year U.S. Treasury Note	1,081	400	3,404	400
Cotton	156,978	167,778	618,967	586,204
Orange Juice, Fzn. Conc.	17,116	31,725	97,672	111,781
European Currency Unit	121	16	1,391	79
U.S. Dollar Index	90,254	65,521	250,969	282,757
NEW YORK COTTON EXCHANGE	277,223	277,454	998,338	1,032,774
NYSE Composite Index	161,711	128,548	539,630	471,744
T–Bond (30 Year)	0		21	
Cmdty Rsrch Bureau Index	6,432	5,697	24,373	20,759
NEW YORK FUTURES EXCH	168,143	134,245	564,024	492,503
Palladium	7,245	2,833	28,184	20,802
Platinum	42,995	29,294	208,792	169,605
No. 2 Heating Oil, NY	387,232	592,056	1,907,269	2,531,375
Unleaded Reg. Gas., NY	541,073	668,490	1,784,465	2,397,566
Crude Oil	1,884,517	1,888,582	6,964,268	7,234,926
Sour Crude Oil		1,667		7,269
Propane	3,403	2,739	18,310	12,286
Natural Gas	20,292	98,932	82,074	308,964
NEW YORK MERCANTILE EXCH	2,886,757	3,284,593	10,993,362	12,682,793
TOTAL FUTURES	23,087,855	22,626,691	88,333,396	101,537,022
PERCENT CHANGE		–2.00%		14.95%

TOTAL CONTRACTS	1990	1989	1988	1987
APRIL	20,843,034	21,902,203	17,786,103	23,200,412
JAN–APR	93,075,654	88,366,355	76,363,919	71,858,408

	APRIL 1991	APRIL 1992	JAN–APR 1991	JAN–APR 1992
Interest Rate	10,212,946	10,970,387	39,970,600	52,481,306
Ag Commodities	4,816,489	4,205,699	17,227,541	18,113,322
Foreign Currency/Index	2,820,109	1,967,876	10,077,976	9,091,401
Equity Indice	1,332,279	1,258,706	5,291,499	5,037,508
Precious Metals	901,384	794,674	4,386,966	3,659,483
Energy Products	2,836,517	3,252,466	10,756,386	12,492,386
Non–precious Metals	150,390	157,473	552,425	575,736
Other	17,741	19,410	70,003	85,880
TOTAL	23,087,855	22,626,691	88,333,396	101,537,022
%				
Interest Rate	44.24%	48.48%	45.25%	51.69%
Ag Commodities	20.86%	18.59%	19.50%	17.84%
Foreign Currency/Index	12.21%	8.70%	11.41%	8.95%
Equity Indice	5.77%	5.56%	5.99%	4.96%
Precious Metals	3.90%	3.51%	4.97%	3.60%
Energy Products	12.29%	14.37%	12.18%	12.30%
Non–precious Metals	0.65%	0.70%	0.63%	0.57%
Other	0.08%	0.09%	0.08%	0.08%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from April 1991 to April 1992

	Amount of Increase		Amount of Decrease
Eurodollar, CME	1,734,543	T–Bonds, CBOT	1,147,172
No. 2 Heating Oil, NYMEX	204,824	Japanese Yen, CME	262,871
T–Notes (5–year), CBOT	140,762	Swiss Franc, CME	255,184
Unleaded Reg. Gas, NYMEX	127,417	Soybeans (5,000 bu) CBOT	249,182
Sugar #11, CSC	105,581	Corn (5,000 bu) CBOT	172,280
Natural Gas, NYMEX	78,640	Deutschemark, CME	163,082
T–Notes (10year), CBOT	64,749	British Pound, CME	135,942
		Soybean Meal, CBOT	117,094
		Soybean Oil, CBOT	86,269
		Soybeans (1,000 bu) MidAm	74,574
		Silver, COMEX	63,593
		Pork Bellies (fzn) CME	53,630

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TOTAL FUTURES & OPTIONS – APRIL 1992

CBOT	10,197,165	MGE	47,873
CME	10,703,297	NYCE	392,416
CSC	1,097,430	NYFE	137,359
COMEX	1,052,004	NYMEX	4,029,194
KCBOT	107,723		
MIDAM	257,114		

TOTAL FUTURES & OPTIONS TRADED: 28,021,575

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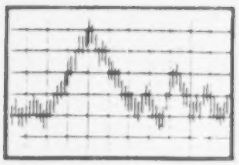

MONTHLY VOLUME REPORT

MAY 1992

Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor, 202–466–5460

	MAY 1991	MAY 1992	JAN–MAY 1991	JAN–MAY 1992
Wheat (5,000 bu)	234,880	290,148	1,175,700	1,672,111
Corn (5,000 bu)	845,459	938,162	4,372,710	4,663,031
Oats (5,000 bu)	20,570	42,015	143,920	246,372
Soybeans (5,000 bu)	684,339	873,849	3,573,643	3,663,558
Soybean Oil	264,569	381,807	1,551,227	1,675,342
Soybean Meal	296,782	388,097	1,641,242	1,672,046
Diammonium Phosphate		2,475		14,855
Silver (1,000 oz)	13,420	9,598	56,031	28,510
Silver (5,000 oz)	152	96	337	160
Gold (kilo)	1,768	1,101	9,178	4,448
Gold (100 oz)	23	19	783	33
T–Bonds	6,186,099	5,417,654	29,322,924	30,814,656
T–Notes (10 Year)	566,867	758,869	2,568,883	3,910,955
T–Notes (5 Year)	307,610	590,092	1,280,297	2,514,740
T–Notes (2 Year)	37,323	43,010	96,255	167,480
Municipal Bond Index	44,324	36,761	242,378	248,071
Mortgage Backed 7.5%				44
Mortgage Backed 8.0%				96
Mortgage Backed 9.0%				
Mortgage Backed 9.5%	356		3,360	
3 Year Swaps				
5 Year Swaps		39		1,730
30 Day Interest	5,780	17,495	46,471	77,845
Major Market Index	64,379	31,787	398,394	162,466
CHICAGO BOARD OF TRADE	**9,574,700**	**9,823,074**	**46,483,733**	**51,538,549**
Live Hogs (40,000#)	155,739	116,738	788,783	667,620
Pork Bellies (fzn)	119,773	73,137	515,077	358,569
Broilers	924	271	4,474	828
Live Cattle (40,000#)	247,187	275,933	1,432,789	1,681,485
Feeder Cattle	48,551	24,648	215,039	164,114
Lumber	15,135	14,059	60,765	79,180
T–Bills (90–day)	188,213	106,459	969,748	649,081
Eurodollar (3–month)	2,458,159	4,819,048	14,605,315	25,128,265
One Month LIBOR	27,579	57,061	147,696	268,293
BP/DM Cross	394	0	394	15
DM/JY Cross (Old)	1,311	0	1,311	718
DM/JY Cross (New)		628		5,185
DM/SF Cross	22	0	22	41
British Pound	349,258	244,085	1,631,095	1,286,685
Canadian Dollar	61,792	86,335	457,756	463,594
Deutschemark	959,526	827,596	4,342,718	4,668,068
Japanese Yen	509,942	380,572	2,940,599	2,195,477
Swiss Franc	529,003	395,578	2,752,725	2,022,551
Australian Dollar	9,227	3,901	32,287	30,093
Nikkei 225	17,454	37,787	86,464	146,346
S&P 500 Index	1,050,058	838,993	5,370,193	5,108,732
S&P 400 Index		5,611		33,227
CHICAGO MERCANTILE EXCH	**6,749,247**	**8,308,440**	**36,355,250**	**44,958,167**

	MAY 1991	MAY 1992	JAN–MAY 1991	JAN–MAY 1992
Coffee "C"	103,344	156,944	758,952	872,590
Sugar #11	286,120	246,350	1,976,824	1,857,883
Sugar #14	12,021	11,356	64,829	59,326
Cocoa (10 M tons)	76,435	66,185	467,643	519,071
Euro–Diff Coffee	41	0	61	0
COFFEE SUGAR & COCOA EXCH	**477,961**	**480,835**	**3,268,309**	**3,308,870**
High Grade Copper	142,353	77,722	694,778	653,458
Silver (5,000 oz)	255,548	184,825	1,827,929	1,474,604
Gold (100 oz)	584,400	485,390	3,103,340	2,636,324
COMMODITY EXCHANGE	**982,301**	**747,937**	**5,626,047**	**4,764,386**
Wheat (5,000 bu)	85,639	83,622	465,216	579,424
Grain Sorghum	117	0	766	0
Value Line Index	3,991	2,428	24,798	20,652
Mini Value Line	2,046	2,585	9,948	13,532
KANSAS CITY BOARD OF TRADE	**91,793**	**88,635**	**500,728**	**613,608**
Wheat (1,000 bu)	10,110	19,976	52,327	130,974
Corn (1,000 bu)	35,354	50,502	149,048	260,371
Oats (1,000 bu)	320	834	1,942	3,335
Soybeans (1,000 bu)	107,167	116,291	602,426	548,719
Soybean Meal New	96	212	1,311	896
Live Cattle (20,000#)	1,118	1,137	6,346	7,811
Live Hogs (15,000#)	1,716	1,170	9,540	7,649
Rice, Rough	4,655	2,087	20,308	12,157
New York Silver (1000 oz)	818	743	4,431	4,232
New York Gold	557	777	4,470	3,116
Platinum	10	20	187	218
T–Bonds ($50,000)	144,606	107,945	624,299	601,851
T–Bills ($500,000)	65	222	595	901
T–Notes	0	0	0	0
British Pound	2,636	2,558	14,748	13,115
Swiss Franc	7,723	5,051	35,417	27,788
Deutschemark	8,944	5,975	38,231	34,082
Japanese Yen	3,696	3,551	20,150	15,396
Canadian Dollar	347	406	1,984	1,993
MIDAMERICA COMMODITY EX	**329,938**	**319,457**	**1,587,760**	**1,674,604**

	MAY 1991	MAY 1992	JAN–MAY 1991	JAN–MAY 1992
Wheat (5,000 bu)	40,204	44,361	201,360	282,614
White Wheat (5,000 bu)	89	81	714	883
Oats	2	3	6	112
MINNEAPOLIS GRAIN EXCH	**40,295**	**44,445**	**202,080**	**283,609**
5 Year U.S. Treasury Note	8,702	7,067	34,637	58,620
2 Year U.S. Treasury Note	793	482	4,197	882
Cotton	174,690	173,128	793,657	759,332
Orange Juice, Fzn. Conc.	17,991	21,253	115,663	133,034
European Currency Unit	65	91	1,508	170
U.S. Dollar Index	68,720	62,343	319,689	345,100
NEW YORK COTTON EXCHANGE	**270,961**	**264,364**	**1,269,351**	**1,297,138**
NYSE Composite Index	142,697	104,511	682,527	576,255
T–Bond (30 Year)	0		21	
Cmdty Rsrch Bureau Index	3,671	5,496	28,044	25,953
NEW YORK FUTURES EXCH	**146,368**	**110,007**	**710,592**	**602,208**
Palladium	10,521	8,011	38,705	28,813
Platinum	51,059	37,660	259,851	207,265
No. 2 Heating Oil, NY	399,919	586,707	2,307,188	3,118,082
Unleaded Reg. Gas., NY	482,943	580,088	2,267,408	2,977,654
Crude Oil	1,740,645	1,884,681	8,704,913	9,119,607
Sour Crude Oil		943		8,212
Propane	3,233	4,188	21,543	16,474
Natural Gas	28,686	137,536	110,760	446,500
NEW YORK MERCANTILE EXCH	**2,717,006**	**3,239,814**	**13,710,368**	**15,922,607**
TOTAL FUTURES	**21,380,570**	**23,427,008**	**109,714,218**	**124,963,746**
PERCENT CHANGE		**9.57%**		**13.90%**

TOTAL CONTRACTS	1990	1989	1988	1987
MAY	24,668,530	24,381,362	19,707,791	20,426,913
JAN–MAY	117,740,084	112,747,717	96,071,710	92,285,321

	MAY 1991	MAY 1992	JAN–MAY 1991	JAN–MAY 1992
Interest Rate	9,976,476	11,962,204	49,947,076	64,443,510
Ag Commodities	3,876,002	4,402,772	21,103,543	22,516,112
Foreign Currency/Index	2,512,606	2,018,670	12,590,634	11,110,071
Equity Indice	1,280,625	1,023,702	6,572,324	6,061,210
Precious Metals	918,276	728,240	5,305,242	4,387,723
Energy Products	2,655,426	3,194,143	13,411,812	15,686,529
Non–precious Metals	142,353	77,722	694,778	653,458
Other	18,806	19,555	88,809	105,133
TOTAL	**21,380,570**	**23,427,008**	**109,714,218**	**124,963,746**
%				
Interest Rate	46.66%	51.06%	45.52%	51.57%
Ag Commodities	18.13%	18.79%	19.24%	18.02%
Foreign Currency/Index	11.75%	8.62%	11.48%	8.89%
Equity Indice	5.99%	4.37%	5.99%	4.85%
Precious Metals	4.29%	3.11%	4.84%	3.51%
Energy Products	12.42%	13.63%	12.22%	12.55%
Non–precious Metals	0.67%	0.33%	0.63%	0.52%
Other	0.09%	0.08%	0.08%	0.08%
TOTAL	**100.00%**	**100.00%**	**100.00%**	**100.00%**

Changes of over 50,000 contracts from May 1991 to May 1992

	Amount of Increase		Amount of Decrease
Eurodollar, CME	2,360,889	T–Bonds, CBOT	768,445
5 Year T–Note, CBOT	282,482	S&P 500 Index, CM	211,065
10 Year T–Note, CBOT	192,002	Swiss Franc, CME	133,425
Soybeans, CBOT	189,510	Deutschemark, CM	131,930
#3 Heating Oil, NYMEX	186,788	Japanese Yen, CMI	129,370
Crude Oil, NYMEX	144,036	British Pound, CMI	105,173
Soybean Oil, CBOT	117,238	Gold, COMEX	99,010
Natural Gas, NYMEX	108,850	T–Bill, CME	81,754
Unleaded Reg Gas, NYMEX	97,145	Silver, COMEX	70,723
Corn, CBOT	92,703	Copper, COMEX	64,631
Soybean Meal, CBOT	91,315		
Wheat, CBOT	55,268		
Coffee "C", CSC	53,600		

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TOTAL FUTURES & OPTIONS – MAY 1992

CBOT	12,065,751	MGE	45,097
CME	10,399,928	NYCE	412,370
CSC	608,604	NYFE	112,913
COMEX	877,910	NYMEX	4,000,747
KCBOT	94,027		
MIDAM	322,760		

TOTAL FUTURES & OPTIONS TRADED: 28,940,107

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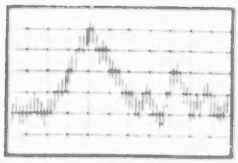

MONTHLY VOLUME REPORT

JUNE 1992

Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor, 202-466-5460

	JUNE 1991	JUNE 1992	JAN-JUNE 1991	JAN-JUNE 1992
Wheat (5,000 bu)	391,134	303,044	1,566,834	1,975,155
Corn (5,000 bu)	1,012,852	1,015,197	5,385,562	5,678,228
Oats (5,000 bu)	44,940	54,538	188,860	300,910
Soybeans (5,000 bu)	776,128	1,054,527	4,349,771	4,718,085
Soybean Oil	322,897	352,349	1,874,124	2,027,691
Soybean Meal	412,475	380,975	2,053,717	2,053,021
Diammonium Phosphate		2,243		17,098
Silver (1,000 oz)	8,184	2,084	64,215	30,594
Silver (5,000 oz)	45	7	382	167
Gold (kilo)	1,186	796	10,364	5,244
Gold (100 oz)	24	1	807	34
T-Bonds	5,581,861	4,828,828	34,904,785	35,643,484
T-Notes (10 Year)	456,574	683,257	3,025,457	4,594,212
T-Notes (5 Year)	232,401	551,542	1,512,698	3,066,282
T-Notes (2 Year)	29,086	47,025	125,341	214,505
Municipal Bond Index	45,858	41,251	288,236	289,322
Mortgage Backed 7.5%				44
Mortgage Backed 8.0%	219		655	96
Mortgage Backed 9.0%	459		2,220	
Mortgage Backed 9.5%	0		1,163	
3 Year Swaps	282		282	
5 Year Swaps	965	454	965	2,184
30 Day Interest	8,960	15,206	55,431	93,051
Major Market Index	51,640	33,547	450,034	196,013
CHICAGO BOARD OF TRADE	**9,378,170**	**9,366,871**	**55,861,903**	**60,905,420**
Live Hogs (40,000#)	120,815	131,209	909,598	798,829
Pork Bellies (fzn)	96,273	73,081	611,350	431,650
Broilers	303	100	4,777	928
Live Cattle (40,000#)	254,820	263,919	1,687,609	1,945,404
Feeder Cattle	38,742	26,338	253,781	190,452
Lumber	19,029	13,807	79,794	92,987
T-Bills (90-day)	173,255	106,107	1,143,003	755,188
Eurodollar (3-month)	2,972,363	4,602,576	17,577,678	29,730,841
One Month LIBOR	35,885	77,747	183,581	346,040
BP/DM Cross	503	0	897	15
DM/JY Cross (Old)	2,164	0	3,475	718
DM/JY Cross (New)		1,222		6,407
DM/SF Cross	321	0	343	41
British Pound	316,770	317,040	1,947,865	1,603,725
Canadian Dollar	108,285	113,568	566,041	577,162
Deutschemark	980,275	940,302	5,322,993	5,608,370
Japanese Yen	523,757	456,333	3,464,356	2,651,810
Swiss Franc	490,576	462,250	3,243,301	2,484,801
Australian Dollar	7,820	6,526	40,107	36,619
Nikkei 225	23,327	50,189	109,791	196,535
S&P 500 Index	1,081,433	1,208,879	6,451,626	6,317,611
S&P 400 Index		13,225		46,452
CHICAGO MERCANTILE EXCH	**7,246,716**	**8,864,418**	**43,601,966**	**53,822,585**

	JUNE 1991	JUNE 1992	JAN–JUNE 1991	JAN–JUNE 1992
Coffee "C"	135,887	164,586	894,839	1,037,176
Sugar #11	534,639	454,854	2,511,463	2,312,737
Sugar #14	7,184	8,924	72,013	68,250
Cocoa (10 M tons)	104,327	135,373	570,970	654,444
Brazil Diff Coffee		252		252
Euro–Diff Coffee	27	0	88	0
COFFEE SUGAR & COCOA EXCH	**782,064**	**763,989**	**4,049,373**	**4,072,859**
High Grade Copper	139,207	182,091	833,985	835,549
Silver (5,000 oz)	547,495	295,358	2,375,424	1,769,962
Gold (100 oz)	519,967	427,237	3,623,307	3,063,561
COMMODITY EXCHANGE	**1,206,669**	**904,686**	**6,832,716**	**5,669,072**
Wheat (5,000 bu)	142,802	117,316	608,018	696,740
Grain Sorghum	165		931	
Value Line Index	6,529	4,481	31,327	25,133
Mini Value Line	1,951	2,958	11,899	16,490
KANSAS CITY BOARD OF TRADE	**151,447**	**124,755**	**652,175**	**738,363**
Wheat (1,000 bu)	12,664	23,299	64,991	154,273
Corn (1,000 bu)	31,861	50,859	180,909	311,230
Oats (1,000 bu)	459	1,029	2,401	4,364
Soybeans (1,000 bu)	121,973	171,823	724,399	720,542
Soybean Meal New	587	353	1,898	1,249
Live Cattle (20,000#)	864	1,198	7,210	9,009
Live Hogs (15,000#)	1,585	1,525	11,125	9,174
Rice, Rough	3,077	2,166	23,385	14,323
New York Silver (1000 oz)	1,703	600	6,134	4,832
New York Gold	183	318	4,653	3,434
Platinum	51	47	238	265
T–Bonds ($50,000)	104,815	106,126	729,114	707,977
T–Bills ($500,000)	157	211	752	1,112
T–Notes	0		0	0
British Pound	2,172	6,868	16,920	19,983
Swiss Franc	5,819	4,719	41,236	32,507
Deutschemark	8,824	7,385	47,055	41,467
Japanese Yen	2,877	3,597	23,027	18,993
Canadian Dollar	368	332	2,352	2,325
MIDAMERICA COMMODITY EX	**300,039**	**382,455**	**1,887,799**	**2,057,059**

	JUNE 1991	JUNE 1992	JAN–JUNE 1991	JAN–JUNE 1992
Wheat (5,000 bu)	59,272	45,242	260,632	327,856
White Wheat (5,000 bu)	42	271	756	1,154
Oats	0	4	6	116
MINNEAPOLIS GRAIN EXCH	**59,314**	**45,517**	**261,394**	**329,126**
5 Year U.S. Treasury Note	6,669	5,553	41,306	64,173
2 Year U.S. Treasury Note	1,559	0	5,756	882
Cotton	122,242	153,194	915,899	912,526
Orange Juice, Fzn. Conc.	20,956	22,473	136,619	155,507
European Currency Unit	51	482	1,559	652
U.S. Dollar Index	62,069	63,887	381,758	408,987
NEW YORK COTTON EXCHANGE	**213,546**	**245,589**	**1,482,897**	**1,542,727**
NYSE Composite Index	124,993	129,100	807,520	705,355
T–Bond (30 Year)	0		21	
Cmdty Rsrch Bureau Index	5,557	4,487	33,601	30,742
NEW YORK FUTURES EXCH	**130,550**	**133,587**	**841,142**	**736,097**
Palladium	4,447	2,881	43,152	31,694
Platinum	55,650	81,984	315,501	289,249
No. 2 Heating Oil, NY	425,082	601,067	2,732,270	3,719,149
Unleaded Reg. Gas., NY	352,698	620,114	2,620,106	3,597,768
Crude Oil	1,410,702	2,005,650	10,115,615	11,125,257
Sour Crude Oil		361		8,573
Propane	4,447	3,813	25,990	20,287
Natural Gas	51,232	116,395	161,992	562,895
NEW YORK MERCANTILE EXCH	**2,304,258**	**3,432,265**	**16,014,626**	**19,354,872**
TOTAL FUTURES	**21,772,773**	**24,264,132**	**131,485,991**	**149,228,180**
PERCENT CHANGE		**11.44%**		**13.49%**

TOTAL CONTRACTS	1990	1989	1988	1987
JUNE	22,003,818	27,415,099	26,532,006	20,045,426
JAN–JUNE	139,743,902	140,162,816	122,603,716	112,330,448

	JUNE 1991	JUNE 1992	JAN–JUNE 1991	JAN–JUNE 1992
Interest Rate	9,651,368	11,065,883	59,598,444	75,509,393
Ag Commodities	4,771,992	5,012,261	25,874,535	27,528,373
Foreign Currency/Index	2,512,651	2,384,511	15,103,285	13,494,582
Equity Indice	1,289,873	1,442,379	7,862,197	7,503,589
Precious Metals	1,138,935	811,313	6,444,177	5,199,036
Energy Products	2,244,161	3,347,400	15,655,973	19,033,929
Non–precious Metals	139,207	182,091	833,985	835,549
Other	24,586	18,294	113,395	123,729
TOTAL	**21,772,773**	**24,264,132**	**131,485,991**	**149,228,180**
%				
Interest Rate	44.33%	45.61%	45.33%	50.60%
Ag Commodities	21.92%	20.66%	19.68%	18.45%
Foreign Currency/Index	11.54%	9.83%	11.49%	9.04%
Equity Indice	5.92%	5.94%	5.98%	5.03%
Precious Metals	5.23%	3.34%	4.90%	3.48%
Energy Products	10.31%	13.80%	11.91%	12.75%
Non–precious Metals	0.64%	0.75%	0.63%	0.56%
Other	0.11%	0.08%	0.09%	0.08%
TOTAL	**100.00%**	**100.00%**	**100.00%**	**100.00%**

Changes of over 50,000 contracts from June 1991 to June 1992

	Amount of Increase		Amount of Decrease
Eurodollar, CME	1,630,213	T–Bonds, CBOT	753,033
Crude Oil, NYMEX	594,948	Silver, COMEX	252,137
5 Year T–Note, CBOT	319,141	Gold, COMEX	92,730
Soybeans, CBOT	278,399	Wheat, CBOT	88,090
Unleaded Reg. Gas, NYMEX	267,416	Sugar #11, CSC	79,785
10 Year T–Note, CBOT	226,683	Japanese Yen, CME	67,424
#2 Heating Oil, NYMEX	175,985	T–Bills, CME	67,148
S&P 500, CME	127,446		
Natural Gas, NYMEX	65,163		

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TOTAL FUTURES & OPTIONS – JUNE 1992

CBOT	11,377,800	MGE	48,647
CME	11,037,604	NYCE	292,627
CSC	928,385	NYFE	136,954
COMEX	1,078,163	NYMEX	4,333,114
KCBOT	131,748		
MIDAM	387,171		

TOTAL FUTURES & OPTIONS TRADED: 29,752,213

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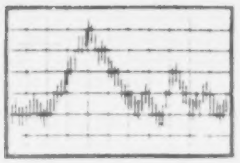

MONTHLY VOLUME REPORT

JULY 1992

Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor, 202-466-5460

	JULY 1991	JULY 1992	JAN-JULY 1991	JAN-JULY 1992
Wheat (5,000 bu)	286,097	324,217	1,852,931	2,299,372
Corn (5,000 bu)	1,253,690	865,637	6,639,252	6,543,865
Oats (5,000 bu)	37,102	22,200	225,962	323,110
Soybeans (5,000 bu)	992,253	933,193	5,342,024	5,651,278
Soybean Oil	433,757	413,086	2,307,881	2,440,777
Soybean Meal	484,290	425,995	2,538,007	2,479,016
Diammonium Phosphate		3,038		20,136
Silver (1,000 oz)	13,386	2,181	77,601	32,775
Silver (5,000 oz)	9	14	391	181
Gold (kilo)	1,626	1,252	11,990	6,496
Gold (100 oz)	9	14	816	48
T-Bonds	4,293,360	6,080,984	39,198,145	41,724,468
T-Notes (10 yr)	318,917	859,361	3,344,374	5,453,573
T-Notes (5 Year)	179,668	484,190	1,692,366	3,550,472
T-Notes (2 Year)	13,303	29,887	138,644	244,392
Municipal Bond Index	21,550	48,711	309,786	338,033
Mortgage Backed 9.5%	0		1,163	
Mortgage Backed 9.0%	185		2,405	
Mortgage Backed 8.5%	105		760	
Mortgage Backed 8.0%				96
Mortgage Backed 7.5%				44
3 Year Swap	329		611	
5 Year Swap	1,083	35	2,048	2,219
30 Day Interest Rate	5,946	14,250	61,377	107,301
Major Market Index	50,222	29,327	500,256	225,340
CHICAGO BOARD OF TRADE	**8,386,887**	**10,537,572**	**64,248,790**	**71,442,992**
Live Hogs (40,000#)	131,142	148,754	1,040,740	947,583
Pork Bellies (fzn)	74,255	78,588	685,605	510,238
Broilers	205	211	4,982	1,139
Live Cattle (40,000#)	311,171	268,914	1,998,780	2,214,318
Feeder Cattle	50,596	36,654	304,377	227,106
Lumber	19,350	12,177	99,144	105,164
T-Bills (90-day)	141,651	85,838	1,284,654	841,026
Eurodollar (3-month)	2,629,248	5,357,781	20,206,926	35,088,622
One Month LIBOR	31,393	85,809	214,974	431,849
BP/DM Cross	483	0	1,380	15
DM/JY Cross (Old)	1,578	0	5,053	718
DM/JY Cross (New)		1,042		7,449
DM/SF Cross	340	0	683	41
British Pound	331,419	262,187	2,279,284	1,865,912
Canadian Dollar	105,917	84,301	671,958	661,463
Deutschemark	865,564	1,001,161	6,188,557	6,669,531
Japanese Yen	439,239	324,160	3,903,595	2,975,971
Swiss Franc	464,041	438,587	3,707,342	2,923,387
Australian Dollar	6,819	3,352	46,926	39,971
Nikkei 225	15,980	26,103	125,771	222,638
S&P 500 Index	826,370	978,269	7,277,996	7,295,880
S&P 400 Index		5,754		52,206
Goldman Sachs Commodity Index		2,208		2,208
CHICAGO MERCANTILE EXCH	**6,446,761**	**9,201,850**	**50,048,727**	**63,024,435**

	JULY 1991	JULY 1992	JAN–JULY 1991	JAN–JULY 1992
Coffee "C"	107,058	177,493	1,001,897	1,214,669
Sugar #11	309,836	264,528	2,821,299	2,577,265
Sugar #14	9,758	14,222	81,771	82,472
Cocoa (10 M tons)	96,894	140,660	667,810	795,104
Brazil Diff Coffee		89		341
Euro–Diff Coffee	2	0	90	0
COFFEE SUGAR & COCOA EXCH	**523,548**	**596,992**	**4,572,867**	**4,669,851**
High Grade Copper	110,025	138,225	944,010	973,774
Silver (5,000 oz)	344,683	197,946	2,720,107	1,967,908
Gold (100 oz)	551,419	734,643	4,174,726	3,798,204
COMMODITY EXCHANGE	**1,006,127**	**1,070,814**	**7,838,843**	**6,739,886**
Wheat (5,000 bu)	159,072	131,255	767,090	827,995
Grain Sorghum	103	0	1,034	0
Value Line Index	2,289	2,859	33,616	27,992
Mini Value Line	2,036	2,859	13,935	19,349
KANSAS CITY BOARD OF TRADE	**163,500**	**136,973**	**815,675**	**875,336**
Wheat (1,000 bu)	10,192	18,781	75,183	173,054
Corn (1,000 bu)	35,888	36,227	216,797	347,457
Oats (1,000 bu)	652	791	3,053	5,155
Soybeans (1,000 bu)	118,004	88,002	842,403	808,544
Soybean Meal New	297	184	2,195	1,433
Live Cattle (20,000#)	1,130	936	8,340	9,945
Live Hogs (15,000#)	1,334	1,424	12,459	10,598
Rice, Rough	3,003	1,813	26,388	16,136
New York Silver	2,100	183	8,234	5,015
New York Gold	447	515	5,100	3,949
Platinum	27	80	265	345
T–Bonds ($50,000)	89,508	116,081	818,622	824,058
T–Bills ($500,000)	68	104	820	1,216
T–Notes	0		0	
British Pound	2,210	2,756	19,130	22,739
Swiss Franc	4,964	5,829	46,200	38,336
Deutschemark	8,142	10,796	55,197	52,263
Japanese Yen	2,950	3,296	25,977	22,289
Canadian Dollar	426	279	2,778	2,604
MIDAMERICA COMMODITY EX	**281,342**	**288,077**	**2,169,141**	**2,345,136**
Wheat (5,000 bu)	57,939	49,437	318,571	377,293
White Wheat (5,000 bu)	195	1,082	951	2,236
Oats	0	0	6	116
MINNEAPOLIS GRAIN EXCH	**58,134**	**50,519**	**319,528**	**379,645**
5 Year U.S. Treasury Note	7,580	1,988	48,886	66,161
2 Year U.S. Treasury Note	3,625	0	9,381	882
Cotton	116,458	105,534	1,032,357	1,018,060
Orange Juice, Fzn. Conc.	14,905	21,887	151,524	177,394
European Currency Unit	10	126	1,569	778
U.S. Dollar Index	61,744	54,640	443,502	463,627
NEW YORK COTTON EXCHANGE	**204,322**	**184,175**	**1,687,219**	**1,726,902**

	JULY 1991	JULY 1992	JAN–JULY 1991	JAN–JULY 1992
NYSE Composite Index	110,141	118,865	917,661	824,220
Cmdty Rsrch Bureau Index	4,853	4,162	38,454	34,904
T–Bond (30 Year)	0		21	
NEW YORK FUTURES EXCH	**114,994**	**123,027**	**956,136**	**859,124**
Palladium	5,230	4,965	48,382	36,659
Platinum	40,589	60,973	356,090	350,222
No. 2 Heating Oil, NY	507,755	645,020	3,240,025	4,364,169
Unleaded Reg. Gas., NY	396,429	600,897	3,016,535	4,198,665
Crude Oil	1,674,812	1,796,323	11,790,427	12,921,580
Sour Crude Oil		348		8,921
Propane	2,185	4,028	28,175	24,315
Natural Gas	36,988	156,026	198,980	718,921
NEW YORK MERCANTILE EXCH	**2,663,988**	**3,268,580**	**18,678,614**	**22,623,452**
Australian Dollar		0		87
British Pound		0		25
Deutschemark		7,652	200	41,185
Swiss Franc			66	
French Franc		5		15,638
Japanese Yen		1,052	58	2,816
PHILADELPHIA BD OF TRADE	**0**	**8,709**	**324**	**59,751**
TOTAL FUTURES	**19,849,603**	**25,467,288**	**151,335,864**	**174,746,510**
PERCENT CHANGE		**28.30%**		**15.47%**

TOTAL CONTRACTS	1990	1989	1988	1987
JULY	21,373,005	20,577,168	20,829,533	17,403,696
JAN–JULY	161,117,713	160,740,180	143,433,249	129,734,146

	JULY 1991	JULY 1992	JAN–JULY 1991	JAN–JULY 1992
Ag Commodities	5,097,278	4,574,832	30,971,759	32,103,205
Interest Rate	7,737,519	13,165,019	67,335,963	88,674,412
Precious Metals	959,525	1,002,766	7,403,702	6,201,802
Equity Indices	1,007,038	1,164,036	8,869,235	8,667,625
Foreign Currency/Index	2,295,846	2,201,221	17,399,455	15,746,845
NonPrecious Metal	110,025	138,225	944,010	973,774
Energy Products	2,618,169	3,202,642	18,274,142	22,236,571
Other	24,203	18,547	137,598	142,276
TOTAL	**19,849,603**	**25,467,288**	**151,335,864**	**174,746,510**
%				
Ag Commodities	25.68%	17.96%	20.47%	18.37%
Interest Rate	38.98%	51.69%	44.49%	50.74%
Precious Metals	4.83%	3.94%	4.89%	3.55%
Equity Indices	5.07%	4.57%	5.86%	4.96%
Foreign Currency/Index	11.57%	8.64%	11.50%	9.01%
NonPrecious Metal	0.55%	0.54%	0.62%	0.56%
Energy Products	13.19%	12.58%	12.08%	12.73%
Other	0.12%	0.07%	0.09%	0.08%
TOTAL	**100.00%**	**100.00%**	**100.00%**	**100.00%**

Changes of over 50,000 contracts from July 1991 to July 1992

	Amount of Increase		Amount of Decrease
Eurodollar, CME	2,728,533	Corn, CBOT	388,053
T–Bonds, CBOT	1,787,624	Silver 5,000, COMEX	146,737
T–Notes 10 Year, CBOT	540,444	Japanese Yen, CME	115,079
T–Notes 5 Year, CBOT	304,522	British Pound, CME	69,232
Unleaded Reg Gas, NYMEX	204,468	Soybeans, CBOT	59,060
Gold 100 oz., COMEX	183,224	Soybean Meal, CBOT	58,295
S&P 500 Index, CME	151,899	T–Bills, CME	55,813
#2 Heating Oil, NYMEX	137,265		
Deutschemark, CME	135,597		
Crude Oil, NYMEX	121,511		
Natural Gas, NYMEX	119,038		
Coffee "C", CSC	70,435		
One Month LIBOR, CME	54,416		

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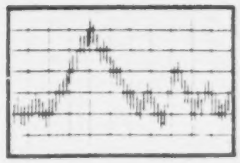
TOTAL FUTURES & OPTIONS – JULY 1992

CBOT	13,623,929	MGE	52,076
CME	11,568,594	NYCE	213,545
CSC	759,865	NYFE	127,858
COMEX	1,294,542	NYMEX	4,128,769
KCBOT	149,723	PBOT	8,709
MIDAM	291,804		

TOTAL FUTURES & OPTIONS TRADED: **32,219,414**



MONTHLY VOLUME REPORT

AUGUST 1992

Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor, 202-466-5460

	AUGUST 1991	AUGUST 1992	JAN-AUG 1991	JAN-AUG 1992
Wheat (5,000 bu)	271,625	283,379	2,124,556	2,582,751
Corn (5,000 bu)	1,097,289	795,061	7,736,541	7,338,926
Oats (5,000 bu)	41,059	40,161	267,021	363,271
Soybeans (5,000 bu)	943,161	630,889	6,285,185	6,282,167
Soybean Oil	399,802	298,001	2,707,683	2,738,778
Soybean Meal	463,616	333,639	3,001,623	2,812,655
Diammonium Phosphate		2,258		22,394
Silver (1,000 oz)	3,197	1,823	80,798	34,598
Silver (5,000 oz)	36	4	427	185
Gold (kilo)	1,140	1,156	13,130	7,652
Gold (100 oz)	2	2	818	50
T-Bonds	6,591,787	6,085,491	45,789,932	47,809,959
T-Notes (10 yr)	705,914	1,047,705	4,050,288	6,501,278
T-Notes (5 Year)	385,398	565,683	2,077,764	4,116,155
T-Notes (2 Year)	28,507	44,109	167,151	288,501
Municipal Bond Index	38,977	67,376	348,763	405,409
Mortgage Backed 9.5%			1,163	0
Mortgage Backed 9.0%	233		2,638	0
Mortgage Backed 8.5%	351		1,111	0
Mortgage Backed 8.0%				96
Mortgage Backed 7.5%				44
3 Year Swap	24		635	0
5 Year Swap	536	100	2,584	2,319
30 Day Interest Rate	9,203	18,257	70,580	125,558
Major Market Index	46,032	23,879	546,288	249,219
CHICAGO BOARD OF TRADE	**11,027,889**	**10,238,973**	**75,276,679**	**81,681,965**
Live Hogs (40,000#)	120,855	102,165	1,161,595	1,049,748
Pork Bellies (fzn)	59,176	54,663	744,781	564,901
Broilers	338	120	5,320	1,259
Live Cattle (40,000#)	406,065	230,971	2,404,845	2,445,289
Feeder Cattle	78,727	36,494	383,104	263,600
Lumber	14,912	13,043	114,056	118,207
T-Bills (90-day)	223,207	76,187	1,507,861	917,213
Eurodollar (3-month)	4,034,783	4,016,349	24,241,709	39,104,971
One Month LIBOR	49,523	90,707	264,497	522,556
BP/DM Cross	755	0	2,135	15
DM/JY Cross (Old)	1,225	0	6,278	718
DM/JY Cross (New)		1,065		8,635
DM/SF Cross	343	0	1,026	41
British Pound	324,296	195,046	2,603,580	2,060,958
Canadian Dollar	73,305	87,536	745,263	748,999
Deutschemark	979,054	788,186	7,167,611	7,397,717
Japanese Yen	374,432	272,243	4,278,027	3,248,214
Swiss Franc	490,512	368,267	4,197,854	3,291,654
Australian Dollar	5,223	6,243	52,149	46,214
Nikkei 225	24,414	46,239	150,185	268,877
S&P 500 Index	923,065	868,319	8,201,061	8,164,199
S&P 400 Index		4,915		57,121
Goldman Sachs Commodity Index		4,520		6,728
CHICAGO MERCANTILE EXCH	**8,184,210**	**7,263,278**	**58,232,937**	**70,287,834**

	AUGUST 1991	AUGUST 1992	JAN–AUG 1991	JAN–AUG 1992
Coffee "C"	170,113	182,741	1,172,010	1,397,410
Sugar #11	352,351	275,677	3,173,650	2,852,942
Sugar #14	10,570	11,620	92,341	94,092
White Sugar		10		10
Cocoa (10 M tons)	146,379	145,815	814,189	940,919
Brazil Diff Coffee		6		347
Euro–Diff Coffee	4	0	94	0
COFFEE SUGAR & COCOA EXCH	**679,417**	**615,869**	**5,252,284**	**5,285,720**
High Grade Copper	149,702	177,581	1,093,712	1,151,355
Silver (5,000 oz)	320,639	266,347	3,040,746	2,234,255
Gold (100 oz)	457,170	500,227	4,631,896	4,298,431
COMMODITY EXCHANGE	**927,511**	**944,155**	**8,766,354**	**7,684,041**
Wheat (5,000 bu)	155,149	131,130	922,239	959,125
Grain Sorghum	22	0	1,056	0
Value Line Index	3,347	1,691	36,963	29,683
Mini Value Line	2,362	2,562	16,297	21,911
KANSAS CITY BOARD OF TRADE	**160,880**	**135,383**	**976,555**	**1,010,719**
Wheat (1,000 bu)	17,901	13,964	93,084	187,018
Corn (1,000 bu)	48,821	21,188	265,618	368,645
Oats (1,000 bu)	581	873	3,634	6,028
Soybeans (1,000 bu)	118,909	54,239	961,312	862,783
Soybean Meal New	366	189	2,561	1,622
Live Cattle (20,000#)	1,609	985	9,949	10,930
Live Hogs (15,000#)	1,444	1,178	13,903	11,776
Rice, Rough	1,896	1,808	28,284	17,944
New York Silver	406	2,271	8,640	7,286
New York Gold	260	478	5,360	4,427
Platinum	31	146	296	491
T–Bonds ($50,000)	122,094	118,425	940,716	942,483
T–Bills ($500,000)	74	97	894	1,313
T–Notes		0		0
Eurodollars		560		560
British Pound	1,847	2,104	20,977	24,843
Swiss Franc	5,967	3,875	52,167	42,211
Deutschemark	10,135	9,308	65,332	61,571
Japanese Yen	3,519	2,966	29,496	25,255
Canadian Dollar	211	253	2,989	2,857
MIDAMERICA COMMODITY EX	**336,071**	**234,907**	**2,505,212**	**2,580,043**
Wheat (5,000 bu)	66,042	74,361	384,613	451,654
White Wheat (5,000 bu)	174	773	1,125	3,009
Oats	0	0	6	116
MINNEAPOLIS GRAIN EXCH	**66,216**	**75,134**	**385,744**	**454,779**
5 Year U.S. Treasury Note	5,612	3,450	54,498	69,611
2 Year U.S. Treasury Note	550	0	9,931	882
Cotton	115,175	142,323	1,147,532	1,160,383
Orange Juice, Fzn. Conc.	20,187	27,208	171,711	204,602
European Currency Unit	6	61	1,575	839
U.S. Dollar Index	57,302	34,245	500,804	497,872
NEW YORK COTTON EXCHANGE	**198,832**	**207,287**	**1,886,051**	**1,934,189**

	AUGUST 1991	AUGUST 1992	JAN–AUG 1991	JAN–AUG 1992
NYSE Composite Index	115,973	98,349	1,033,634	922,569
Cmdty Rsrch Bureau Index	5,876	4,617	44,330	39,521
T–Bond (30 Year)	0	0	21	0
NEW YORK FUTURES EXCH	**121,849**	**102,966**	**1,077,985**	**962,090**
Palladium	10,114	6,752	58,496	43,411
Platinum	45,742	50,632	401,832	400,854
No. 2 Heating Oil, NY	595,913	663,743	3,835,938	5,027,912
Unleaded Reg. Gas., NY	562,085	545,520	3,578,620	4,744,185
Crude Oil	1,597,871	1,530,893	13,388,298	14,452,473
Sour Crude Oil		110		9,031
Propane	3,881	3,115	32,056	27,430
Natural Gas	33,130	192,207	232,110	911,128
NEW YORK MERCANTILE EXCH	**2,848,736**	**2,992,972**	**21,527,350**	**25,616,424**
Australian Dollar		0		87
British Pound		0		25
Deutschemark	250	4,136	450	45,321
Swiss Franc		3	66	3
French Franc	10	6	10	15,644
Japanese Yen		333	58	3,149
PHILADELPHIA BD OF TRADE	**260**	**4,478**	**584**	**64,229**
TOTAL FUTURES	**24,551,871**	**22,815,402**	**175,887,735**	**197,562,033**
PERCENT CHANGE		**–7.07%**		**12.32%**

TOTAL CONTRACTS	1990	1989	1988	1987
AUGUST	29,046,171	23,870,128	20,843,850	19,370,128
JAN–AUG	190,163,090	184,670,312	164,277,105	149,104,181

	AUGUST 1991	AUGUST 1992	JAN–AUG 1991	JAN–AUG 1992
Ag Commodities	5,109,406	3,893,889	36,081,165	35,997,094
Interest Rate	12,196,773	12,134,496	79,532,736	100,808,908
Precious Metals	838,737	829,838	8,242,439	7,031,640
Equity Indices	1,115,193	1,045,954	9,984,428	9,713,579
Foreign Currency/Index	2,328,392	1,775,876	19,727,847	17,522,842
NonPrecious Metal	149,702	177,581	1,093,712	1,151,355
Energy Products	2,792,880	2,935,588	21,067,022	25,172,159
Other	20,788	22,180	158,386	164,456
TOTAL	**24,551,871**	**22,815,402**	**175,887,735**	**197,562,033**
%				
Ag Commodities	20.81%	17.07%	20.51%	18.22%
Interest Rate	49.68%	53.19%	45.22%	51.03%
Precious Metals	3.42%	3.64%	4.69%	3.56%
Equity Indices	4.54%	4.58%	5.68%	4.92%
Foreign Currency/Index	9.48%	7.78%	11.22%	8.87%
NonPrecious Metal	0.61%	0.78%	0.62%	0.58%
Energy Products	11.38%	12.87%	11.98%	12.74%
Other	0.08%	0.10%	0.09%	0.08%
TOTAL	**100.00%**	**100.00%**	**100.00%**	**100.00%**

Changes of over 50,000 contracts from August 1991 to August 1992

Amount of Increase		Amount of Decrease
341,791	T–Bonds, CBOT	506,296
180,285	Soybeans, CBOT	312,272
159,077	Corn, CBOT	302,228
67,830	Deutschemark, CME	190,868
	Live Cattle, CME	175,094
	T–Bills, CME	147,020
	Soybean Meal, CBOT	129,977
	British Pound, CME	129,250
	Swiss Franc, CME	122,245
	Japanese Yen, CME	102,189
	Soybean Oil, CBOT	101,801
	Sugar #11, CSC	76,674
	Crude Oil, NYMEX	66,978
	Soybeans, MIDAM	64,670
	S&P 500 Index, CME	54,746
	Silver, COMEX	54,292

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TOTAL FUTURES & OPTIONS – AUGUST 1992

CBOT	12,709,282	MGE	77,446
CME	9,410,255	NYCE	259,000
CSC	766,949	NYFE	107,885
COMEX	1,118,993	NYMEX	3,587,594
KCBOT	143,355	PBOT	4,478
MIDAM	236,879		

TOTAL FUTURES & OPTIONS TRADED: 28,422,116

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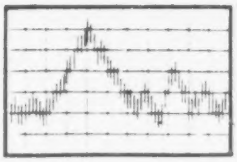

MONTHLY VOLUME REPORT

SEPTEMBER 1992

Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor, 202-466-5460

	SEPTEMBER 1991	SEPTEMBER 1992	JAN-SEPT 1991	JAN-SEPT 1992
Wheat (5,000 bu)	187,232	250,003	2,311,788	2,832,754
Corn (5,000 bu)	692,361	688,669	8,428,902	8,027,595
Oats (5,000 bu)	17,860	25,095	284,881	388,366
Soybeans (5,000 bu)	662,272	572,162	6,947,457	6,854,329
Soybean Oil	303,184	425,859	3,010,867	3,164,637
Soybean Meal	394,712	327,556	3,396,335	3,140,211
Diammonium Phosphate		2,817		25,211
Anhydrous Ammonia		2,121		2,121
Silver (1,000 oz)	3,583	1,243	84,381	35,841
Silver (5,000 oz)	11	27	438	212
Gold (kilo)	895	651	14,025	8,303
Gold (100 oz)	4	1	822	51
T-Bonds	4,765,407	5,953,333	50,555,339	53,763,292
T-Notes (10 yr)	467,210	1,138,519	4,517,498	7,639,797
T-Notes (5 Year)	243,913	582,056	2,321,677	4,698,211
T-Notes (2 Year)	32,742	47,994	199,893	336,495
Municipal Bond Index	33,483	77,513	382,246	482,922
Mortgage Backed 9.5%	0		1,163	
Mortgage Backed 9.0%	65		2,703	
Mortgage Backed 8.5%	220		1,331	
Mortgage Backed 8.0%	29		29	96
Mortgage Backed 7.5%				44
3 Year Swap	293		928	
5 Year Swap	873	70	3,457	2,389
30 Day Interest Rate	9,838	29,581	80,418	155,139
Major Market Index	42,752	31,578	589,040	280,797
CHICAGO BOARD OF TRADE	**7,858,939**	**10,156,848**	**83,135,618**	**91,838,813**
Live Hogs (40,000#)	102,890	116,565	1,264,485	1,166,313
Pork Bellies (fzn)	65,604	39,839	810,385	604,740
Broilers	246	0	5,566	1,259
Live Cattle (40,000#)	321,200	195,950	2,726,045	2,641,239
Feeder Cattle	38,718	26,456	421,822	290,056
Lumber	12,214	12,127	126,270	130,334
T-Bills (90-day)	110,978	102,992	1,618,839	1,020,205
Eurodollar (3-month)	3,000,068	4,705,156	27,241,777	43,810,127
One Month LIBOR	44,879	91,672	309,376	614,228
BP/DM Cross	531	0	2,666	15
DM/JY Cross (Old)	801	0	7,079	718
DM/JY Cross (New)		810		9,445
DM/SF Cross	310	0	1,336	41
British Pound	315,055	327,267	2,918,635	2,388,225
Canadian Dollar	101,533	144,154	846,796	893,153
Deutschemark	913,860	1,223,271	8,081,471	8,620,988
Japanese Yen	467,397	425,376	4,745,424	3,673,590
Swiss Franc	438,009	543,075	4,635,863	3,834,729
Australian Dollar	8,263	16,190	60,412	62,404
Nikkei 225	22,232	40,200	172,417	309,077
S&P 500 Index	1,015,746	1,197,038	9,216,807	9,361,237
S&P 400 Index		10,953		68,074
Goldman Sachs Commodity Index		5,615		12,343
CHICAGO MERCANTILE EXCH	**6,980,534**	**9,224,706**	**65,213,471**	**79,512,540**

	SEPTEMBER 1991	SEPTEMBER 1992	JAN–SEPT 1991	JAN–SEPT 1992
Coffee "C"	180,017	163,214	1,352,027	1,560,624
Sugar #11	366,007	334,962	3,539,657	3,187,904
Sugar #14	13,500	14,320	105,841	108,412
White Sugar				10
Cocoa (10 M tons)	104,136	113,589	918,325	1,054,508
Brazil Diff Coffee		0		347
Euro–Diff Coffee	0	0	94	0
COFFEE SUGAR & COCOA EXCH	**663,660**	**626,085**	**5,915,944**	**5,911,805**
High Grade Copper	132,354	137,423	1,226,066	1,288,778
Silver (5,000 oz)	268,660	173,165	3,309,406	2,407,420
Gold (100 oz)	429,103	465,273	5,060,999	4,763,704
Platinum		3,943		3,943
Paladium		139		139
COMMODITY EXCHANGE	**830,117**	**779,943**	**9,596,471**	**8,463,984**
Wheat (5,000 bu)	97,749	100,371	1,019,988	1,059,496
Grain Sorghum	2		1,058	
Value Line Index	4,727	3,708	41,690	33,391
Mini Value Line	2,114	3,100	18,411	25,011
KANSAS CITY BOARD OF TRADE	**104,592**	**107,179**	**1,081,147**	**1,117,898**
Wheat (1,000 bu)	11,028	11,843	104,112	198,861
Corn (1,000 bu)	36,082	21,257	301,700	389,902
Oats (1,000 bu)	327	585	3,961	6,613
Soybeans (1,000 bu)	102,619	63,567	1,063,931	926,350
Soybean Meal New	303	68	2,864	1,690
Live Cattle (20,000#)	1,389	1,171	11,338	12,101
Live Hogs (15,000#)	1,529	1,442	15,432	13,218
Rice, Rough	2,201	1,419	30,485	19,363
New York Silver	361	138	9,001	7,424
New York Gold	231	212	5,591	4,639
Platinum	101	102	397	593
T–Bonds ($50,000)	87,421	103,502	1,028,137	1,045,985
T–Bills ($500,000)	197	171	1,091	1,484
T–Notes	0		0	0
Eurodollars		108		668
British Pound	3,473	6,167	24,450	31,010
Swiss Franc	5,690	6,468	57,857	48,679
Deutschemark	7,525	13,858	72,857	75,429
Japanese Yen	3,355	3,392	32,851	28,647
Canadian Dollar	184	484	3,173	3,341
MIDAMERICA COMMODITY EX	**264,016**	**235,954**	**2,769,228**	**2,815,997**
Wheat (5,000 bu)	42,675	73,173	427,288	524,827
White Wheat (5,000 bu)	76	880	1,201	3,889
Oats	0	2	6	118
MINNEAPOLIS GRAIN EXCH	**42,751**	**74,055**	**428,495**	**528,834**

	SEPTEMBER 1991	SEPTEMBER 1992	JAN–SEPT 1991	JAN–SEPT 1992
5 Year U.S. Treasury Note	5,750	6,719	60,248	76,330
2 Year U.S. Treasury Note	0	0	9,931	-882
Cotton	107,742	144,844	1,255,274	1,305,227
Orange Juice, Fzn. Conc.	26,412	26,912	198,123	231,514
European Currency Unit	51	65	1,626	904
U.S. Dollar Index	56,620	52,563	557,424	550,435
NEW YORK COTTON EXCHANGE	**196,575**	**231,103**	**2,082,626**	**2,165,292**
NYSE Composite Index	100,559	113,016	1,134,193	1,035,585
Cmdty Rsrch Bureau Index	4,414	3,874	48,744	43,395
T–Bond (30 Year)	0		21	
NEW YORK FUTURES EXCH	**104,973**	**116,890**	**1,182,958**	**1,078,980**
Palladium	2,914	5,066	61,410	48,477
Platinum	55,812	51,797	457,644	452,651
No. 2 Heating Oil, NY	538,240	652,675	4,374,178	5,680,587
Unleaded Reg. Gas., NY	386,421	469,844	3,965,041	5,214,029
Crude Oil	1,542,971	1,540,706	14,931,269	15,993,179
Sour Crude Oil		475		9,506
Propane	4,026	4,568	36,082	31,998
Gulf Coast Unleaded Gas		1,820		1,820
Natural Gas	42,265	268,708	274,375	1,179,836
NEW YORK MERCANTILE EXCH	**2,572,649**	**2,995,659**	**24,099,999**	**28,612,083**
Australian Dollar		45		132
British Pound		7		32
Deutschemark		3,885	450	49,206
Swiss Franc		0	66	3
French Franc	10	179	20	15,823
Japanese Yen		645	58	3,794
PHILADELPHIA BD OF TRADE	**10**	**4,761**	**594**	**68,990**
TOTAL FUTURES	**19,618,816**	**24,553,183**	**195,506,551**	**222,115,216**
PERCENT CHANGE		**25.15%**		**13.61%**

TOTAL CONTRACTS	1990	1989	1988	1987
SEPTEMBER	20,485,599	19,742,736	20,184,817	22,407,437
JAN–SEPT	210,648,621	204,429,240	184,461,873	171,587,894

	SEPTEMBER 1991	SEPTEMBER 1992	JAN–SEPT 1991	JAN–SEPT 1992
Ag Commodities	3,880,073	3,746,711	39,961,238	39,743,805
Interest Rate	8,803,366	12,839,386	88,336,102	113,648,294
Precious Metals	761,675	701,757	9,004,114	7,733,397
Equity Indices	1,188,130	1,399,593	11,172,558	11,113,172
Foreign Currency Index	2,322,667	2,767,901	22,050,514	20,290,743
NonPrecious Metal	132,354	137,423	1,226,066	1,288,778
Energy Products	2,513,923	2,938,796	23,580,945	28,110,955
Other	16,628	21,616	175,014	186,072
TOTAL	**19,618,816**	**24,553,183**	**195,506,551**	**222,115,216**
%				
Ag Commodities	19.78%	15.26%	20.44%	17.89%
Interest Rate	44.87%	52.29%	45.18%	51.17%
Precious Metals	3.88%	2.86%	4.61%	3.48%
Equity Indices	6.06%	5.70%	5.71%	5.00%
Foreign Currency Index	11.84%	11.27%	11.28%	9.14%
NonPrecious Metal	0.67%	0.56%	0.63%	0.58%
Energy Products	12.81%	11.97%	12.06%	12.66%
Other	0.08%	0.09%	0.09%	0.08%
TOTAL	**100.00%**	**100.00%**	**100.00%**	**100.00%**

Changes of over 50,000 contracts from September 1991 to September 1992

	Amount of Increase		Amount of Decrease
Eurodollar, CME	1,705,088	Live Cattle, CME	125,250
T–Bonds, CBOT	1,187,926	Silver, COMEX	95,495
10 Year T–Note, CBOT	671,309	Soybeans, CBOT	90,110
5 Year T–Note, CBOT	338,143	Soybean Meal, CBOT	67,156
Deutschemark, CME	309,411		
Natural Gas, NYMEX	226,433		
S&P 500 Index, CME	181,292		
Soybean Oil, CBOT	122,675		
#2 Heating Oil, NYMEX	114,435		
Swiss Franc, CME	105,066		
Unleaded Reg Gas, NYMEX	83,423		
Wheat, CBOT	62,771		

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TOTAL FUTURES & OPTIONS – SEPTEMBER 1992

CBOT	12,283,663	MGE	75,856
CME	11,704,400	NYCE	287,522
CSC	771,577	NYFE	120,145
COMEX	943,546	NYMEX	3,668,537
KCBOT	112,288	PBOT	4,761
MIDAM	237,847		

TOTAL FUTURES & OPTIONS TRADED: 30,210,142